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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2017 Foreign Exchange Future			13.53400		13.56160			0.0000	0.00	0	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.53400		13.56590			0.0000	3,572,976.00	264	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.53620		13.57470			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.55190		13.59000			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.55880		13.59660			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.56560		13.60320			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.57470		13.61200			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.58160		13.61860			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.58390		13.62080			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.60810		13.64470			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.61230		13.64910			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.62070		13.65770			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.64390		13.68150			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.65020		13.68800			0.0000	375,025,594.80	27,474	908,995
\$ / R On 22/12/2017 Foreign Exchange Future			13.65860		13.69670			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.66910		13.70770			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.68240		13.72080			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.69800		13.73610			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.74600		13.78380			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.74810		13.78590			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			13.77350		13.81160			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Future			13.77780		13.81590			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.84560		13.88440			0.0000	24,922,080.00	1,800	105,638
\$ / R	On	25/04/2018	Foreign Exchange Future			13.92390		13.96340			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.95750		13.99680			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.96590		14.00510			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.03730		14.07620			0.0000	0.00	0	108,586
\$ / R	On	02/07/2018	Foreign Exchange Future			14.06670		14.10540			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.10450		14.14300			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.15450		14.19270			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.22730		14.26510			0.0000	7,483,559.80	526	2,462
\$ / R	On	13/11/2018	Foreign Exchange Future			14.34820		14.38490			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.41620		14.45180			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.54990		14.58330			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.62230		14.65450			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.81530		14.84430			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.70090		15.72080			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.81910		15.83790			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.94240		15.96010			0.0000	0.00	0	184,000
Total \$ / R Future												411,004,210.60	30,064	1,417,028
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			196.59830	211.421	20.64	0.9182	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			18.19830	5.421	20.64	0.0818	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,244.29430	1,276.096	27.45	0.9991	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.19430	0.096	27.45	0.0009	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			442.78850	472.821	20.24	0.9437	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			8.68850	6.820	20.24	0.0563	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			87.53610	105.057	15.32	0.4485	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			162.23610	141.257	15.32	0.5515	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			54.63100	66.190	15.85	0.3176	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			239.33100	212.390	15.85	0.6824	0.00	0	40,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			164.66020	190.671	15.65	0.6367	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			89.36020	76.871	15.65	0.3633	0.00	0	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			660.07230	622.128	18.12	0.9600	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			5.37230	5.928	18.12	0.0400	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,875.63310	3,914.124	55.17	0.9989	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.33310	0.324	55.17	0.0011	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			536.71370	574.451	18.24	0.9329	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			11.41370	10.651	18.24	0.0671	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			107.10670	127.626	15.08	0.5138	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			131.80670	113.826	15.08	0.4862	4,348,141.74	38,200	40,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			69.54640	79.363	14.76	0.3027	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			309.54640	281.263	14.76	0.6973	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			54.56490	62.553	14.24	0.2430	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			381.16490	351.353	14.24	0.7570	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			87.46350	97.959	14.18	0.3206	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			330.66350	303.559	14.18	0.6794	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			459.11340	485.379	15.82	0.7548	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			91.11340	80.079	15.82	0.2452	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			122.76160	131.209	14.06	0.3575	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			341.36160	312.808	14.06	0.6425	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			83.53240	85.773	13.85	0.2618	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			444.33240	409.673	13.85	0.7382	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			215.88470	226.853	15.51	0.4282	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			360.58470	334.953	15.51	0.5718	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,097.23370	4,133.723	30.04	0.9956	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.93370	1.823	30.04	0.0044	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			238.80600	255.272	16.04	0.4449	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			357.90600	337.572	16.04	0.5551	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			931.30600	897.304	15.45	0.8988	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			32.20600	35.004	15.45	0.1012	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			305.98390	332.105	16.70	0.4977	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			323.68390	312.805	16.70	0.5023	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			289.42880	329.665	17.93	0.4389	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			440.92880	443.565	17.93	0.5611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,161.70960	1,141.271	17.12	0.8914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			33.70960	51.071	17.12	0.1086	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			638.09360	636.142	17.64	0.6856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			170.09360	205.942	17.64	0.3144	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			329.76640	374.170	18.10	0.4654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			417.76640	424.370	18.10	0.5346	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,501.61930	1,471.848	17.42	0.9480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			13.61930	21.648	17.42	0.0520	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,945.06360	1,988.914	22.09	0.9259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			33.06360	39.114	22.09	0.0741	391,138.00	10,000	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			987.21520	972.064	17.22	0.8415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			59.21520	81.864	17.22	0.1585	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,540.81980	1,510.498	17.59	0.9512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			12.81980	20.298	17.59	0.0488	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			524.95360	573.618	18.79	0.5903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			282.95360	293.818	18.79	0.4097	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			125.40560	135.026	20.28	0.2186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,037.40560	1,084.826	20.28	0.7814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			872.55410	920.683	19.84	0.7339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			160.55410	170.883	19.84	0.2661	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			417.51380	465.158	18.41	0.5279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			345.51380	355.358	18.41	0.4721	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			441.77340	489.737	18.50	0.5430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			329.77340	339.937	18.50	0.4570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,062.83900	1,110.129	20.34	0.7879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			120.83900	130.329	20.34	0.2121	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			995.66820	980.254	17.22	0.8443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			57.66820	80.054	17.22	0.1557	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			147.61790	181.480	17.56	0.2877	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			685.61790	681.681	17.56	0.7123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			720.83980	715.426	17.50	0.7309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			132.83980	165.226	17.50	0.2691	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			163.45700	198.750	17.62	0.3067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			651.45700	648.949	17.62	0.6933	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			664.99320	661.919	17.59	0.7009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			156.99320	191.719	17.59	0.2991	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			644.75460	642.525	17.63	0.6895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			166.75460	202.325	17.63	0.3105	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			97.95160	106.630	20.72	0.1786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,209.95160	1,256.430	20.72	0.8214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,308.31200	1,283.863	17.04	0.9229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			20.31200	33.663	17.04	0.0771	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			525.73520	528.352	17.86	0.6147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			237.73520	278.152	17.86	0.3853	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			180.37540	217.043	17.68	0.3260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			618.37540	617.243	17.68	0.6740	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,081.83410	1,063.762	17.17	0.8704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			43.83410	63.562	17.17	0.1296	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,488.27380	1,533.055	21.33	0.8712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			66.27380	73.255	21.33	0.1288	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,850.15690	1,894.269	21.94	0.9169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			38.15690	44.469	21.94	0.0831	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,491.82790	1,462.201	17.37	0.9472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			13.82790	22.001	17.37	0.0528	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,945.08060	1,910.812	19.33	0.9745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			7.08060	10.612	19.33	0.0255	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			289.74040	300.528	18.74	0.4168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			511.74040	560.328	18.74	0.5832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,216.04920	1,194.068	17.09	0.9040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			28.04920	43.868	17.09	0.0960	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			706.62470	701.807	17.52	0.7235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			138.62470	171.607	17.52	0.2765	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			370.35700	379.630	18.27	0.4952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			382.35700	429.430	18.27	0.5048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,565.12000	2,607.085	23.10	0.9647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			13.12000	17.285	23.10	0.0353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,388.60880	1,434.050	21.15	0.8546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			76.60880	84.250	21.15	0.1454	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			281.53410	324.099	17.98	0.4253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			469.53410	474.299	17.98	0.5747	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,698.11360	1,665.921	18.27	0.9622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			10.11360	15.721	18.27	0.0378	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			631.47790	629.802	17.65	0.6818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			173.47790	209.602	17.65	0.3182	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,497.35330	1,542.128	21.34	0.8726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			65.35330	72.328	21.34	0.1274	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			209.68170	220.743	19.35	0.3277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			701.68170	750.543	19.35	0.6723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,518.25700	3,556.996	25.61	0.9852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			6.25700	7.196	25.61	0.0148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			794.37360	785.897	17.38	0.7667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			106.37360	135.697	17.38	0.2333	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,375.26930	4,412.833	27.16	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.26930	3.033	27.16	0.0064	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			233.71460	244.852	19.15	0.3558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			635.71460	684.652	19.15	0.6442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,488.34980	3,527.163	25.52	0.9848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			6.34980	7.364	25.52	0.0152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			136.74270	146.647	20.12	0.2343	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			978.74270	1,026.447	20.12	0.7657	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,139.66440	3,179.555	24.53	0.9798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			7.66440	9.755	24.53	0.0202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			217.41890	228.521	19.28	0.3369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			679.41890	728.321	19.28	0.6631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			555.50480	556.942	17.80	0.6347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			217.50480	256.742	17.80	0.3653	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			260.33190	271.387	18.94	0.3855	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			572.33190	621.187	18.94	0.6145	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,448.47800	3,487.395	25.41	0.9843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			6.47800	7.595	25.41	0.0157	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			18.56840	23.442	22.72	0.0467	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,330.56840	2,373.242	22.72	0.9533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			537.50860	539.664	17.83	0.6227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			229.50860	269.464	17.83	0.3773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			141.90800	151.923	20.06	0.2414	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			953.90800	1,001.723	20.06	0.7586	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			5.99380	6.724	25.86	0.0138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,607.99380	3,646.524	25.86	0.9862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,871.05900	2,912.126	23.77	0.9745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			9.05900	12.326	23.77	0.0255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,558.13720	3,596.781	25.72	0.9856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			6.13720	6.981	25.72	0.0144	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			5.96580	6.674	25.89	0.0137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,617.96580	3,656.474	25.89	0.9863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			5.93830	6.625	25.92	0.0136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,627.93830	3,666.425	25.92	0.9864	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,326.76960	4,365.057	26.62	0.9925	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.46960	3.657	26.62	0.0075	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			293.88520	339.816	18.27	0.4243	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			490.58520	498.416	18.27	0.5757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			371.24220	415.064	18.14	0.4735	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			438.94220	444.164	18.14	0.5265	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			283.67980	317.776	17.64	0.3925	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			574.47980	570.176	17.64	0.6075	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			744.85390	729.866	17.17	0.6900	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			208.75390	231.867	17.17	0.3100	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,186.70850	1,224.912	19.87	0.7721	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			162.80850	162.912	19.87	0.2279	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,288.33770	1,326.743	20.11	0.7940	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			144.43770	144.743	20.11	0.2060	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			704.68300	684.781	17.05	0.6277	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			320.88300	338.781	17.05	0.3723	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			781.70860	760.109	16.88	0.6686	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			267.90860	284.110	16.88	0.3314	337,806.20	1,189	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			794.07070	772.205	16.86	0.6749	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			260.27070	276.205	16.86	0.3251	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			279.62320	296.216	16.92	0.3408	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			763.42320	742.216	16.92	0.6592	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			936.69380	911.079	16.60	0.7384	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			190.79380	202.979	16.60	0.2616	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,097.31310	2,131.697	21.15	0.8778	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			93.21310	89.797	21.15	0.1222	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,301.71070	1,270.759	16.38	0.8562	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			861.46940	838.284	16.73	0.7056	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,851.58890	1,885.248	20.72	0.8497	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			117.48890	113.348	20.72	0.1503	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			85.81070	92.659	16.38	0.1438	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,180.45880	2,215.049	21.30	0.8859	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			86.35880	83.149	21.30	0.1141	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,586.52530	1,619.171	20.24	0.8112	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			152.42530	147.271	20.24	0.1888	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			225.56940	240.184	16.73	0.2944	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			786.06770	813.271	18.21	0.5965	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			397.66770	386.771	18.21	0.4035	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			774.62770	801.599	18.17	0.5892	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			410.52770	399.399	18.17	0.4108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,109.00190	1,082.186	16.30	0.7433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			224.60190	236.586	16.30	0.2567	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,787.01140	1,820.707	20.09	0.7849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			211.41140	206.307	20.09	0.2151	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,493.20970	1,526.034	19.54	0.7364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,678.09860	3,716.033	23.52	0.9296	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			62.22120	61.356	23.54	0.0701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,687.82120	3,725.756	23.54	0.9299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,668.37780	3,706.311	23.50	0.9293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,323.27590	1,355.154	19.17	0.7032	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			307.67590	300.754	19.17	0.2968	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,363.17730	1,395.294	19.26	0.7114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			297.57730	290.894	19.26	0.2886	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			62.49860	61.633	23.52	0.0704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			207.14270	218.452	16.26	0.2422	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			546.51380	568.649	17.25	0.4557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			670.91380	654.249	17.25	0.5443	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			961.81520	938.704	16.49	0.6875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			297.41520	313.103	16.49	0.3125	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			62.77780	61.911	23.50	0.0707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			119.60090	127.103	16.02	0.1612	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			748.39320	729.887	17.02	0.5864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			463.99320	484.287	17.02	0.4136	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,403.43480	1,435.784	19.35	0.7195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			287.83480	281.384	19.35	0.2805	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,151.54270	1,124.052	16.26	0.7578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			417.47590	407.683	18.38	0.3812	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,291.62470	1,323.302	19.10	0.6964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			316.02470	308.902	19.10	0.3036	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,618.11610	1,651.427	19.81	0.7580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			242.51610	237.027	19.81	0.2420	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,434.00090	1,402.703	16.02	0.8388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			568.71640	555.081	17.62	0.4836	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			416.08500	435.190	16.88	0.3870	14,796,473.60	34,000	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			800.48500	780.790	16.88	0.6130	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,406.77730	2,442.554	21.07	0.8583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			131.17730	128.154	21.07	0.1417	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			983.07590	1,012.084	18.38	0.6188	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			92.81790	97.459	15.98	0.1305	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			855.46340	834.560	16.74	0.6397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			371.06340	388.960	16.74	0.3603	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			604.71210	590.193	17.47	0.5059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			630.31210	654.593	17.47	0.4941	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			684.31640	709.481	17.62	0.5164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			798.31580	825.136	17.93	0.5594	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,935.73330	1,899.595	16.34	0.9213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			51.33330	53.995	16.34	0.0787	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,261.66010	2,297.053	20.85	0.8441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			146.06010	142.653	20.85	0.1559	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,577.21790	1,543.059	15.98	0.8695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			205.63570	200.682	20.15	0.2100	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			943.42380	920.682	16.53	0.6796	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			309.02380	325.082	16.53	0.3204	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,060.58550	1,034.570	16.34	0.7261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			246.18550	258.970	16.34	0.2739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			502.71580	490.736	17.93	0.4406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			106.67730	113.533	15.97	0.1476	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,038.72410	2,073.414	20.50	0.8190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			173.12410	169.013	20.50	0.1810	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,331.22690	1,363.153	19.19	0.7048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			305.62690	298.753	19.19	0.2952	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,821.23570	1,855.082	20.15	0.7900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			267.60970	261.634	19.54	0.2636	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			866.80860	845.662	16.72	0.6450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			362.40860	380.062	16.72	0.3550	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			328.96790	345.641	16.60	0.3337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			913.36790	891.241	16.60	0.6663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,491.07730	1,459.133	15.97	0.8524	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,407.86460	1,439.756	19.04	0.6831	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			371.26460	363.656	19.04	0.3169	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,077.03750	2,111.789	20.22	0.7890	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			230.43750	225.689	20.22	0.2110	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			975.06370	1,001.433	17.98	0.5655	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			571.86370	558.933	17.98	0.4345	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			910.54720	935.824	17.80	0.5433	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			615.64720	601.724	17.80	0.4567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,336.87580	1,307.713	16.09	0.7331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			310.67580	320.413	16.09	0.2669	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,552.93070	2,586.617	20.55	0.7992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			249.13070	243.917	20.55	0.2008	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,370.65140	1,340.989	16.05	0.7430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			294.45140	303.689	16.05	0.2570	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,500.79520	1,529.781	18.89	0.6561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			466.99520	457.081	18.89	0.3439	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			989.71030	966.916	16.73	0.6098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			553.51030	569.616	16.73	0.3902	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,523.95290	1,553.109	18.93	0.6604	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			460.15290	450.409	18.93	0.3396	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,736.77530	1,702.974	15.63	0.8352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			160.57530	165.673	15.63	0.1648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,089.44520	3,051.066	15.14	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.24520	13.766	15.14	0.0207	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			959.82530	937.697	16.82	0.5972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			583.62530	600.397	16.82	0.4028	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,150.40440	2,114.042	15.12	0.9092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			74.20440	76.742	15.12	0.0908	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,398.07000	1,368.016	16.02	0.7509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			281.87000	290.716	16.02	0.2491	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,604.36910	2,566.467	14.60	0.9588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			28.16910	29.167	14.60	0.0412	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,547.78370	1,515.786	15.86	0.7908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			221.58370	228.486	15.86	0.2092	0.00	0	32,782

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,809.61280	1,840.622	19.47	0.7074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			385.81280	377.922	19.47	0.2926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,204.07310	1,230.458	18.27	0.5949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			570.27310	557.758	18.27	0.4051	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,176.46060	1,149.927	16.28	0.6820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			400.26060	412.627	16.28	0.3180	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,275.91420	1,303.020	18.42	0.6111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			542.11420	530.320	18.42	0.3889	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,258.11120	1,230.184	16.18	0.7088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			351.91120	362.884	16.18	0.2912	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,815.65790	1,781.262	15.53	0.8518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			139.45790	143.962	15.53	0.1482	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,676.72040	2,710.732	20.72	0.8108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			232.92040	228.032	20.72	0.1892	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,650.09040	2,684.032	20.68	0.8084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			236.29040	231.332	20.68	0.1916	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,226.25160	1,198.857	16.22	0.6985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			370.05160	381.557	16.22	0.3015	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,833.77140	1,864.890	19.51	0.7112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			379.97140	372.190	19.51	0.2888	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,084.40170	1,059.621	16.48	0.6481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			468.20170	482.321	16.48	0.3519	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,361.09700	2,394.231	20.28	0.7794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			277.29700	271.532	20.28	0.2206	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,073.50340	1,048.939	16.50	0.6438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			477.30340	491.639	16.50	0.3562	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			147.51130	144.319	22.68	0.1218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,781.31130	3,817.019	22.68	0.8782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			148.46290	145.253	22.65	0.1226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,762.26290	3,797.953	22.65	0.8774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,753.39940	1,784.116	19.38	0.6987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			399.59940	391.416	19.38	0.3013	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			147.98700	144.783	22.66	0.1222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,771.78700	3,807.483	22.66	0.8778	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			741.97070	762.377	17.20	0.4542	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			867.37070	849.077	17.20	0.5458	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			654.44470	671.518	16.91	0.4121	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			997.44470	976.018	16.91	0.5879	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,158.61070	1,181.258	17.95	0.5471	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			731.31070	715.758	17.95	0.4529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,282.43060	3,244.545	13.99	0.9768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.33060	17.245	13.99	0.0232	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,956.08600	1,920.458	15.08	0.8341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			190.98600	193.158	15.08	0.1659	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,314.50610	2,343.426	19.78	0.7168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			439.60610	430.726	19.78	0.2832	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,718.12760	1,684.190	15.88	0.7725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			303.02760	306.890	15.88	0.2275	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,232.34860	2,260.949	19.66	0.7070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			457.44860	448.249	19.66	0.2930	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,642.23470	1,609.262	15.96	0.7543	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			337.13470	341.962	15.96	0.2457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,530.49130	1,554.839	18.53	0.6037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			655.59130	642.139	18.53	0.3963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			607.88200	619.815	16.56	0.3666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,222.98200	1,197.115	16.56	0.6334	876,288.47	732	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,878.03180	1,842.891	15.33	0.8152	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			222.93180	225.591	15.33	0.1848	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,175.34650	2,203.705	19.59	0.6999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			470.44650	461.005	19.59	0.3001	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			732.41780	717.207	18.17	0.4334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,337.31780	1,359.907	18.17	0.5666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			738.56440	723.205	18.15	0.4363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,323.46440	1,345.905	18.15	0.5637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,850.38830	1,815.438	15.42	0.8082	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			235.28830	238.138	15.42	0.1918	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			735.48410	720.199	18.16	0.4348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,330.38410	1,352.899	18.16	0.5652	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,344.49240	1,365.008	18.13	0.5372	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			869.39240	853.208	18.13	0.4628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			878.27370	865.053	18.44	0.4503	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,496.47370	1,518.853	18.44	0.5497	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			875.19610	862.036	18.45	0.4491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,503.39610	1,525.836	18.45	0.5509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			872.12460	859.026	18.46	0.4478	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,510.32460	1,532.826	18.46	0.5522	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,528.07980	1,551.456	18.54	0.5270	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,011.37980	1,001.356	18.54	0.4730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,019.50660	1,011.943	18.76	0.4622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,675.00660	1,699.643	18.76	0.5378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,016.44290	1,008.926	18.77	0.4611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,681.94290	1,706.626	18.77	0.5389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,013.38310	1,005.920	18.78	0.4601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,688.88310	1,713.620	18.78	0.5399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,570.60860	1,561.270	17.70	0.5991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,086.30860	1,105.970	17.70	0.4009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,566.35780	1,557.104	17.71	0.5979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,092.05780	1,111.804	17.71	0.4021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,562.12060	1,552.944	17.73	0.5967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,097.82060	1,117.644	17.73	0.4033	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,177.99840	2,170.838	19.02	0.6040	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,637.19840	1,649.938	19.02	0.3960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,186.27110	2,179.073	19.00	0.6056	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,625.47110	1,638.173	19.00	0.3944	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,182.13010	2,174.951	19.01	0.6048	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,631.33010	1,644.051	19.01	0.3952	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,757.96640	1,767.905	19.23	0.4013	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,225.86640	2,217.005	19.23	0.5987	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,364.86080	2,355.771	19.27	0.6108	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,744.76080	1,753.371	19.27	0.3892	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,360.65340	2,351.609	19.27	0.6101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,750.55340	1,759.209	19.27	0.3899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,356.45470	2,347.456	19.28	0.6093	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,756.35470	1,765.056	19.28	0.3907	0.00	0	0
Total \$ / R Option												20,749,848.01	84,121	3,130,010
Total \$ / R												431,754,058.61	114,185	4,547,038
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.65020		13.68800			0.0000	682,510.00	50	719
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.84560		13.88440			0.0000	0.00	0	17
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.03730		14.07620			0.0000	0.00	0	32
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.22730		14.26510			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.81530		14.84430			0.0000	0.00	0	0
Total \$ / R MAXI Future												682,510.00	50	768
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			34,954.92260	35,930.895	18.38	0.4759	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			41,154.92260	45,910.895	18.38	0.5241	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			34,551.38400	35,535.842	18.41	0.4721	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			41,751.38400	46,515.842	18.41	0.5279	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			35,362.81390	36,329.529	18.36	0.4797	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			40,562.81390	45,309.529	18.36	0.5203	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			68,961.74830	67,250.095	17.19	0.5548	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			52,521.74830	54,690.095	17.19	0.4452	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			68,490.04420	66,789.917	17.20	0.5522	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			53,050.04420	55,229.917	17.20	0.4478	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			69,436.55810	67,713.345	17.18	0.5574	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			51,996.55810	54,153.345	17.18	0.4426	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			85,279.53420	83,310.250	17.15	0.5496	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			70,659.53420	72,580.250	17.15	0.4504	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			84,840.63340	82,881.960	17.16	0.5476	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			71,220.63340	73,151.960	17.16	0.4524	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			85,720.58560	83,740.219	17.13	0.5517	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			70,100.58560	72,010.219	17.13	0.4483	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			104,731.86820	102,489.133	17.07	0.5681	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			80,221.86820	81,759.133	17.07	0.4319	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			105,614.01250	103,352.177	17.04	0.5716	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			79,104.01250	80,622.177	17.04	0.4284	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			105,172.00730	102,919.723	17.05	0.5698	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		79,662.00730	81,189.723	17.05	0.4302		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		156,635.77710	155,700.823	17.71	0.5979		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		109,205.77710	111,170.823	17.71	0.4021		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		156,212.06390	155,284.800	17.73	0.5967		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		109,782.06390	111,754.800	17.73	0.4033		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		157,060.85640	156,118.206	17.70	0.5991		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		108,630.85640	110,588.206	17.70	0.4009		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											682,510.00	50	768
£ / R	On 31/10/2017	Foreign Exchange Future			17.88750	17.89280			0.0000		0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future			18.05070	18.05420			0.0000		37,364,949.00	2,070	198,879
£ / R	On 19/03/2018	Foreign Exchange Future			18.36320	18.36850			0.0000		0.00	0	1,526
£ / R	On 18/06/2018	Foreign Exchange Future			18.67100	18.67520			0.0000		0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future			18.97710	18.97950			0.0000		0.00	0	1,665
£ / R	On 14/06/2019	Foreign Exchange Future			19.67700	19.67180			0.0000		0.00	0	0
Total £ / R Future											37,364,949.00	2,070	205,496
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call		830.39530	823.095	16.94	0.9356		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put		17.59530	15.595	16.94	0.0644		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call		821.03670	813.697	16.92	0.9335		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put		18.23670	16.197	16.92	0.0665		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call		839.77430	832.512	16.96	0.9378		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put		16.97430	15.012	16.96	0.0622		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		1.25050	1.262	28.07	0.0022		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		7,087.05050	7,090.562	28.07	0.9978		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put		584.37410	585.839	17.32	0.5327		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call		438.57410	436.539	17.32	0.4673		0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put		1,834.30450	1,836.540	19.38	0.8724		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call		88.50450	87.240	19.38	0.1276		0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		1.23570	1.247	28.07	0.0021		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		7,097.03570	7,100.547	28.07	0.9979		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		1.22110	1.232	28.07	0.0021		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		7,107.02110	7,110.532	28.07	0.9979		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		1,491.86420	1,492.201	17.20	0.7394		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		333.36420	339.001	17.20	0.2606		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put		2,084.00590	2,093.427	19.32	0.7522		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call		312.50590	316.627	19.32	0.2478		0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		1,484.77740	1,485.153	17.20	0.7377		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put		336.27740	341.953	17.20	0.2623		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		1,477.71230	1,478.127	17.20	0.7360		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		339.21230	344.927	17.20	0.2640		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call		1,644.70800	1,644.269	17.22	0.7739		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put		276.20800	281.069	17.22	0.2261		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		1,459.02250	1,458.991	17.42	0.6422		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			693.82250	697.991	17.42	0.3578	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,470.27760	1,470.187	17.41	0.6451	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			685.07760	689.187	17.41	0.3549	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,464.64200	1,464.578	17.42	0.6437	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			689.44200	693.578	17.42	0.3563	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,655.97960	1,655.085	17.68	0.6251	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			916.47960	917.985	17.68	0.3749	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,650.72330	1,649.860	17.69	0.6239	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			921.22330	922.760	17.69	0.3761	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,645.48050	1,644.648	17.69	0.6226	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			925.98050	927.548	17.69	0.3774	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,259.47950	2,267.073	17.21	0.6406	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,207.67950	1,210.073	17.21	0.3594	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,254.06520	2,261.715	17.21	0.6397	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,212.26520	1,214.715	17.21	0.3603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,248.65130	2,256.356	17.22	0.6388	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,216.85130	1,219.356	17.22	0.3612	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												37,364,949.00	2,070	207,696
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12158		0.12146			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12398		0.12386			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12636		0.12624			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14000		0.13972			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,162.28810	1,174.485	15.29	0.9501	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			16.48810	16.085	15.29	0.0499	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			403.64470	413.395	16.80	0.5896	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			257.84470	254.995	16.80	0.4104	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			104.08330	106.424	19.25	0.2066	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			958.28330	948.024	19.25	0.7934	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			791.37510	803.350	18.64	0.6299	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			405.87510	405.850	18.64	0.3701	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			397.72640	405.213	20.38	0.3834	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,012.22640	1,007.713	20.38	0.6166	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,476.16790	1,488.990	17.17	0.8724	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			90.66790	91.490	17.17	0.1276	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			661.41090	670.735	20.20	0.4641	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,037.11090	1,034.235	20.20	0.5359	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			396.21560	401.778	21.51	0.3094	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,771.91560	1,765.278	21.51	0.6906	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,092.62630	1,105.032	18.61	0.6616	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			468.32630	468.532	18.61	0.3384	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,865.72130	1,891.202	19.30	0.6638	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			894.22130	891.202	19.30	0.3362	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,453.97880	1,477.580	20.64	0.5528	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,482.47880	1,477.580	20.64	0.4472	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,374.61140	2,397.167	16.95	0.7929	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			403.11140	397.167	16.95	0.2071	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/10/2017	Foreign Exchange Future			16.04630		15.98930			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.11250		16.05240			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.15920		16.09840			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.22620		16.16650			0.0000	179,429,319.60	11,058	94,170
€ / R	On	27/12/2017	Foreign Exchange Future			16.25640		16.19920			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.38660		16.32650			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.55020		16.49040			0.0000	16,550,200.00	1,000	13,967
€ / R	On	18/06/2018	Foreign Exchange Future			16.87500		16.81430			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.20490		17.14200			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.28000		18.20710			0.0000	0.00	0	0
Total € / R Future												195,979,519.60	12,058	113,303
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			13.20610	12.145	17.90	0.0648	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			582.50610	638.445	17.90	0.9352	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			176.99210	149.650	13.66	0.3598	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			319.39210	352.150	13.66	0.6402	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			90.51010	79.668	14.27	0.1864	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			678.91010	728.868	14.27	0.8136	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			485.13000	562.286	16.88	0.5946	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			318.63000	336.086	16.88	0.4054	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			388.81160	461.353	17.09	0.5231	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			422.31160	435.153	17.09	0.4769	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			599.21860	678.001	16.68	0.6655	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			232.71860	251.801	16.68	0.3345	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			729.64860	808.469	16.47	0.7333	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			163.14860	182.269	16.47	0.2667	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,046.79700	2,107.470	17.73	0.9750	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			10.29700	11.270	17.73	0.0250	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			633.62480	635.611	17.67	0.5882	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			270.12480	331.811	17.67	0.4118	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			249.65250	309.056	17.81	0.3900	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			683.15250	682.856	17.81	0.6100	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.90800	6.509	28.87	0.0104	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,247.40800	5,190.309	28.87	0.9896	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,175.36730	2,236.116	18.34	0.9784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			8.86730	9.916	18.34	0.0216	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			44.15830	63.994	20.38	0.1036	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,947.65830	1,907.794	20.38	0.8964	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			45.23240	65.443	20.35	0.1057	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,928.73240	1,889.243	20.35	0.8943	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			539.28620	545.658	17.41	0.5426	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			315.78620	381.858	17.41	0.4574	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			44.69150	64.714	20.36	0.1046	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,938.19150	1,898.515	20.36	0.8954	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			190.47240	206.709	16.50	0.2768	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			769.67240	843.109	16.50	0.7232	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			314.60800	302.524	15.95	0.3189	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			841.10800	889.124	15.95	0.6811	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			109.00310	107.850	15.34	0.1269	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,731.03990	1,789.220	15.33	0.8719	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			110.63990	109.020	15.33	0.1281	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			107.38440	106.690	15.36	0.1257	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			41.62970	40.597	16.59	0.0524	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,532.02970	2,590.797	16.59	0.9476	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,583.72380	1,639.499	15.35	0.8442	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			143.32380	139.299	15.35	0.1558	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,739.40310	1,798.050	15.34	0.8731	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,543.92780	1,599.346	15.37	0.8357	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			153.52780	149.146	15.37	0.1643	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			694.29630	673.116	16.47	0.4675	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			684.69630	723.316	16.47	0.5325	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,747.78440	1,806.890	15.36	0.8743	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,623.48170	1,675.030	15.39	0.7706	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			309.18170	300.030	15.39	0.2294	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,104.34590	3,161.976	15.08	0.9581	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			40.04590	36.976	15.08	0.0419	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,630.54960	1,682.174	15.39	0.7722	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			306.24960	297.174	15.39	0.2278	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,805.68670	1,858.983	15.28	0.8095	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			241.38670	233.983	15.28	0.1905	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,916.09280	3,864.093	20.76	0.8601	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			180.39280	189.093	20.76	0.1399	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,616.42830	1,667.905	15.39	0.7690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			312.12830	302.905	15.39	0.2310	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,078.44640	1,117.096	16.44	0.5438	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,056.44640	1,032.196	16.44	0.4562	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,086.67430	1,125.501	16.42	0.5467	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,044.67430	1,020.601	16.42	0.4533	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,082.55590	1,121.291	16.43	0.5453	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,050.55590	1,026.391	16.43	0.4547	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			864.35770	839.433	16.01	0.3100	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,206.01790	2,253.954	16.02	0.6889	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			868.91790	843.954	16.02	0.3111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,200.59100	2,248.495	16.03	0.6878	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			873.49100	848.495	16.03	0.3122	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,211.45770	2,259.433	16.01	0.6900	0.00	0	0
Total € / R Option												0.00	0	418,652
Total € / R												195,979,519.60	12,058	531,955
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.74810		10.71890			0.0000	0.00	0	10,246
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.76200		10.73350			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.89370		10.86480			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.03730		11.00810			0.0000	0.00	0	1,550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.17920		11.15020			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.61350		11.57880			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	11,896
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			31.17560	32.444	18.04	0.0914	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,192.27560	1,164.344	18.04	0.9086	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			32.41060	33.713	17.99	0.0946	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,173.51060	1,145.613	17.99	0.9054	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			31.78700	33.072	18.02	0.0930	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,182.88700	1,154.972	18.02	0.9070	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			783.67680	807.895	15.19	0.8739	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			50.17680	45.895	15.19	0.1261	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			775.21510	799.371	15.20	0.8706	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			51.71510	47.371	15.20	0.1294	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			792.17320	816.454	15.18	0.8771	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			48.67320	44.454	15.18	0.1229	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			990.31490	1,015.687	15.58	0.8197	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			115.51490	111.987	15.58	0.1803	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			982.40220	1,007.731	15.58	0.8171	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			117.60220	114.031	15.58	0.1829	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			974.51780	999.801	15.58	0.8145	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			119.71780	116.101	15.58	0.1855	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			310.93120	302.186	14.99	0.3220	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			821.07360	841.967	14.98	0.6836	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			302.97360	294.667	14.98	0.3164	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			815.03830	835.543	14.98	0.6809	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			306.93830	298.243	14.98	0.3191	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			809.03120	829.486	14.99	0.6780	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			654.21520	670.771	15.09	0.5434	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			624.01520	611.571	15.09	0.4566	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			649.80420	666.297	15.10	0.5409	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			629.60420	617.097	15.10	0.4591	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			658.65140	675.270	15.09	0.5458	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			618.45140	606.070	15.09	0.4542	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			586.36660	575.010	14.47	0.3538	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,155.70940	1,179.129	14.46	0.6499	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			576.90940	565.629	14.46	0.3501	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,150.42480	1,173.804	14.47	0.6480	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			581.62480	570.304	14.47	0.3520	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,145.16660	1,168.510	14.47	0.6462	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,896
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.95440		10.96940			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.11840		11.13250			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.27590		11.29010			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			519.81960	508.144	14.26	0.7568	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			90.41960	93.744	14.26	0.2432	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			512.50220	500.925	14.27	0.7515	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			93.10220	96.525	14.27	0.2485	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			527.19210	515.419	14.25	0.7621	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			87.79210	91.019	14.25	0.2379	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,131.72380	1,121.206	14.49	0.8663	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			69.22380	72.806	14.49	0.1337	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,123.23650	1,112.776	14.49	0.8640	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			70.73650	74.376	14.49	0.1360	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,140.23760	1,129.661	14.49	0.8686	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			67.73760	71.261	14.49	0.1314	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			788.12330	782.064	14.58	0.6580	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			318.02330	326.164	14.58	0.3420	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			782.32030	776.306	14.59	0.6551	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			322.22030	330.406	14.59	0.3449	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			793.96200	787.850	14.57	0.6609	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			313.86200	321.950	14.57	0.3391	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.06230		13.99330			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.35880		14.28960			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.65620		14.58620			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.20300		16.10850			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			329.41050	390.471	16.47	0.5270	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			366.11050	358.171	16.47	0.4730	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			325.36360	385.607	16.47	0.5228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			372.06360	363.307	16.47	0.4772	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			333.50280	395.378	16.46	0.5313	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			360.20280	353.078	16.46	0.4687	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			650.02710	699.176	16.11	0.5766	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			510.42710	490.376	16.11	0.4234	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			645.26410	694.209	16.12	0.5739	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			515.66410	495.409	16.12	0.4261	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			654.81860	704.167	16.10	0.5793	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			505.21860	485.367	16.10	0.4207	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			789.39280	843.399	16.44	0.5523	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			733.19280	717.199	16.44	0.4477	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			785.11020	838.957	16.45	0.5503	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			738.91020	722.757	16.45	0.4497	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			780.84420	834.537	16.46	0.5483	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			744.64420	728.337	16.46	0.4517	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,036.24970	2,139.637	16.05	0.7140	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			657.74970	666.637	16.05	0.2860	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,030.52930	2,133.915	16.06	0.7128	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			662.02930	670.915	16.06	0.2872	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,041.98520	2,145.366	16.04	0.7152	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			653.48520	662.366	16.04	0.2848	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05650		2.05910			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07410		2.07660			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09120		2.09360			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16170		2.16250			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,324.33200	1,298.861	16.16	0.8219	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			133.33200	133.861	16.16	0.1781	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,244.44130	1,219.489	16.16	0.8008	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			153.44130	154.489	16.16	0.1992	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,168.10000	1,143.612	16.21	0.7776	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			177.10000	178.612	16.21	0.2224	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			339.34100	345.912	16.60	0.2484	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,854.86290	1,835.377	16.65	0.7807	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			288.86290	294.377	16.65	0.2193	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,779.35280	1,760.380	16.62	0.7664	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			313.35280	319.380	16.62	0.2336	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,705.34100	1,686.912	16.60	0.7516	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,505.90940	1,489.642	16.44	0.6277	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			769.90940	777.642	16.44	0.3723	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,452.64530	1,436.835	16.51	0.6134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			816.64530	824.834	16.51	0.3866	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,560.72100	1,543.995	16.38	0.6419	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			724.72100	731.995	16.38	0.3581	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,815.26050	2,813.403	16.59	0.6979	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			990.26050	996.403	16.59	0.3021	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,756.20670	2,754.803	16.62	0.6894	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,031.20670	1,037.804	16.62	0.3106	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,875.29070	2,872.975	16.56	0.7063	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			950.29070	955.975	16.56	0.2937	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.19230		2.18460			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23670		2.22870			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.28220		2.27390			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.59230		2.58160			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,899.02850	1,967.673	15.72	0.9296	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			53.02850	44.673	15.72	0.0704	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,809.14280	1,876.698	15.75	0.9179	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			63.14280	53.698	15.75	0.0821	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,720.73990	1,787.127	15.79	0.9050	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			74.73990	64.127	15.79	0.0950	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,222.45320	1,272.678	17.00	0.6139	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			735.45320	705.678	17.00	0.3861	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,170.49510	1,220.449	17.07	0.5976	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			783.49510	753.449	17.07	0.4024	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,276.14170	1,326.653	16.93	0.6303	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			689.14170	659.653	16.93	0.3697	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			910.28250	876.896	16.51	0.3797	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,498.62660	1,547.147	16.57	0.6073	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			959.62660	925.147	16.57	0.3927	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,449.36590	1,496.798	16.63	0.5943	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,010.36590	974.798	16.63	0.4057	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,549.28250	1,598.896	16.51	0.6203	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,768.98270	4,856.126	16.42	0.8340	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			552.98270	533.126	16.42	0.1660	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,919.92470	5,008.136	16.36	0.8454	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			503.92470	485.136	16.36	0.1546	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,844.07990	4,931.755	16.39	0.8397	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			528.07990	508.755	16.39	0.1603	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75220		1.75580			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78110		1.78480			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.80840		1.81220			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.99880		2.00190			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			418.63990	401.046	17.02	0.4554	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			560.63990	579.046	17.02	0.5446	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			381.01910	364.511	17.19	0.4243	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			623.01910	642.511	17.19	0.5757	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			459.41650	440.708	16.86	0.4877	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			501.41650	518.708	16.86	0.5123	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,004.21240	984.971	16.87	0.6062	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			556.21240	573.971	16.87	0.3938	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			952.59660	932.576	16.94	0.5856	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			604.59660	621.576	16.94	0.4144	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,058.04980	1,039.534	16.81	0.6268	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			510.04980	528.534	16.81	0.3732	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,253.30370	1,230.887	16.75	0.6053	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			731.30370	746.887	16.75	0.3947	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,203.56180	1,181.994	16.84	0.5890	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			781.56180	797.994	16.84	0.4110	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,304.81530	1,281.555	16.65	0.6217	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			682.81530	697.555	16.65	0.3783	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,040.55540	3,014.252	16.82	0.7487	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			721.55540	726.252	16.82	0.2513	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,174.62910	3,137.600	16.64	0.7668	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			655.62910	649.600	16.64	0.2332	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,107.09610	3,075.328	16.73	0.7578	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			688.09610	687.328	16.73	0.2422	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13040		0.13110			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13000		0.13070			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12990		0.13040			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72510		1.72480			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75430		1.75400			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78340		1.78320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90600		1.90560			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.58990		9.76210			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.71450		9.88930			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.83800		10.01460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.79860		10.98740			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			233.30690	163.950	16.53	0.3801	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			281.20690	384.050	16.53	0.6199	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			229.16540	160.802	16.55	0.3746	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			287.06540	390.902	16.55	0.6254	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			237.50950	167.151	16.50	0.3857	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			275.40950	377.251	16.50	0.6143	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			655.19890	545.658	16.26	0.6241	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			215.89890	281.158	16.26	0.3759	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			648.91010	540.040	16.27	0.6202	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			219.61010	285.540	16.27	0.3798	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			661.52990	551.318	16.25	0.6280	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			212.22990	276.818	16.25	0.3720	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			600.37120	508.558	15.95	0.5253	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			425.77120	510.558	15.95	0.4747	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			595.39150	504.152	15.96	0.5222	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			430.79150	516.152	15.96	0.4778	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			605.38660	512.999	15.94	0.5284	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			420.78660	504.999	15.94	0.4716	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,453.54980	1,327.387	15.35	0.7015	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			386.14980	448.787	15.35	0.2985	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,447.29250	1,321.528	15.36	0.6997	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			389.89250	452.928	15.36	0.3003	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,459.82840	1,333.262	15.34	0.7033	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			382.42840	444.662	15.34	0.2967	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31960		1.32240			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32950		1.33510			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33870		1.34660			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45190		1.45040			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			224.00000	196.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			124.00000	96.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			24.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	4.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			351.00000	295.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			251.00000	195.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			151.00000	95.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			266.00000	187.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			166.00000	87.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			366.00000	287.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,304.00000	1,319.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,204.00000	1,219.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,404.00000	1,419.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32240		1.31900			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32630		1.32300			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33010		1.32670			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18870		1.18110			0.0000	0.00	0	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19530		1.18770			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20220		1.19450			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	45
Total QUANTO € / \$												0.00	0	45
RAIN	On	18/12/2017	Foreign Exchange Future			24,250.00000		24,221.68000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,801.92000		24,615.66000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.07540		10.08830			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.23280		10.24630			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.38960		10.40290			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.50770		11.50840			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			406.28760	396.043	14.95	0.6811	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			127.98760	130.643	14.95	0.3189	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			399.82470	389.639	14.96	0.6749	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			131.52470	134.239	14.96	0.3251	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			412.81390	402.510	14.94	0.6872	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			124.51390	127.110	14.94	0.3128	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			557.50470	550.674	15.43	0.6262	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			271.20470	277.874	15.43	0.3738	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			551.87880	545.127	15.44	0.6223	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			275.57880	282.327	15.44	0.3777	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			563.17210	556.264	15.42	0.6301	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			266.87210	273.464	15.42	0.3699	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			666.79940	658.376	15.04	0.6149	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			363.89940	368.776	15.04	0.3851	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			661.47780	653.120	15.06	0.6117	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			368.57780	373.520	15.06	0.3883	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			672.15790	663.665	15.03	0.6180	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			359.25790	364.065	15.03	0.3820	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,792.42450	1,792.227	15.09	0.7942	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			284.02450	284.527	15.09	0.2058	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,785.07900	1,784.918	15.09	0.7927	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			286.67900	287.218	15.09	0.2073	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,799.78690	1,799.549	15.09	0.7957	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			281.38690	281.849	15.09	0.2043	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.67640		3.65930			0.0000	37,591,190.00	10,225	35,000
TRY / R	On	19/03/2018	Foreign Exchange Future			3.63280		3.61720			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.59280		3.57610			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.59170		3.59990			0.0000	0.00	0	0
Total TRY / R Future												37,591,190.00	10,225	35,000
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			48.66950	55.056	13.84	0.3907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			129.36950	118.655	13.84	0.6093	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			45.57070	51.628	13.87	0.3729	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			136.27070	125.228	13.87	0.6271	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			51.93560	58.658	13.81	0.4088	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			122.63560	112.258	13.81	0.5912	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			183.87820	195.644	14.35	0.6510	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			86.67820	82.844	14.35	0.3490	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			177.61150	189.328	14.33	0.6397	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			90.41150	86.528	14.33	0.3603	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			190.25860	202.073	14.37	0.6621	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			83.05860	79.273	14.37	0.3379	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			134.45420	142.934	14.82	0.4629	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			218.35420	210.134	14.82	0.5371	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			130.65160	139.044	14.84	0.4540	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			224.55160	216.244	14.84	0.5460	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			138.34390	146.911	14.80	0.4718	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			212.24390	204.112	14.80	0.5282	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			328.41730	324.336	15.77	0.5796	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			248.51730	252.636	15.77	0.4204	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			323.47480	319.438	15.78	0.5741	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			253.57480	257.738	15.78	0.4259	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			318.59040	314.597	15.78	0.5686	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			258.69040	262.897	15.78	0.4314	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												37,591,190.00	10,225	35,000
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.37800		1.38540			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36120		1.36940			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34620		1.35440			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												682 622 379.20	54,467	1,786,758
Total Options												20 749 848.01	84,121	3,550,862
Grand Total:												703,372,227.21	138,588	5,337,620