



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/10/2017 Foreign Exchange Future			14.14900		14.07600			0.0000	14,149,000.00	1,000	0
\$ / R On 03/11/2017 Foreign Exchange Future			14.17520		14.07850			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			14.18270		14.08620			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			14.19030		14.09370			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.20010		14.10340			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.20740		14.11060			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.20980		14.11300			0.0000	3,381,932.40	238	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.23670		14.13960			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.24160		14.14450			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.25140		14.15400			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.27530		14.17790			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.27770		14.18020			0.0000	128,499.30	9	1,777
\$ / R On 18/12/2017 Foreign Exchange Future			14.28490		14.18740			0.0000	1,189,146,500.50	83,245	1,019,109
\$ / R On 22/12/2017 Foreign Exchange Future			14.29450		14.19690			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.30640		14.20880			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.32080		14.22310			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.32550		14.22780			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.33720		14.23940			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.33960		14.22880			0.0000	7,169,800.00	500	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.34430		14.24640			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.35830		14.26040			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2018	Foreign Exchange Future			14.37480		14.27670			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.38890		14.29070			0.0000	259,000.20	18	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.39120		14.29300			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.41910		14.32080			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.42370		14.32550			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.49800		14.39960			0.0000	6,466,108.00	446	173,889
\$ / R	On	24/04/2018	Foreign Exchange Future			14.58160		14.48300			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.58390		14.48540			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.59550		14.49700			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.62100		14.52230			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.63030		14.53150			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.66740		14.56820			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.70910		14.60960			0.0000	17,680,338.20	1,202	109,742
\$ / R	On	29/06/2018	Foreign Exchange Future			14.73460		14.63490			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.74150		14.64180			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.78330		14.68320			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.79490		14.69460			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.80880		14.70840			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.83930		14.73880			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.88160		14.78080			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.92160		14.82060			0.0000	298,432.00	20	2,767
\$ / R	On	28/09/2018	Foreign Exchange Future			14.94740		14.84630			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			15.01090		14.90940			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			15.02500		14.92340			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.05690		14.95530			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.09900		14.99710			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.13360		15.03160			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.17560		15.07340			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.28440		15.18180			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.36600		15.26300			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.58350		15.47960			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.56780		16.45370			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.69910		16.58300			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.83610		16.71790			0.0000	0.00	0	184,000
Total \$ / R Future												1,238,679,610.60	86,678	1,668,480
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Put			2.51260	0.000	19.51	0.0000	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Call			338.51260	409.000	19.51	1.0000	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			538.32070	629.291	26.72	0.9696	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			9.82070	4.091	26.72	0.0304	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			313.84810	391.108	23.98	0.8934	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			35.34810	15.908	23.98	0.1066	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			3.24050	1.253	28.59	0.0100	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			731.74050	826.453	28.59	0.9900	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			2.43230	1.395	22.44	0.0100	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			818.63230	914.095	22.44	0.9900	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	06/11/2017	Foreign Exchange Option	13.70	Call			414.28440	497.856	20.19	0.9116	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			28.08440	15.156	20.19	0.0884	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			5.63020	3.266	18.97	0.0207	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			739.33020	833.566	18.97	0.9793	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			132.29280	88.860	16.75	0.3050	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			255.69280	308.960	16.75	0.6950	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			11.38800	8.148	16.24	0.0411	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			721.98800	815.548	16.24	0.9589	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			9.75550	7.237	17.68	0.0335	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			862.75550	957.037	17.68	0.9665	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			53.36490	38.715	16.55	0.1186	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			692.96490	775.415	16.55	0.8814	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,602.15480	3,504.952	29.99	0.9954	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1,75480	1,652	29.99	0.0046	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			67.40280	47.514	16.61	0.1356	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			681.90280	759.114	16.61	0.8644	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,401.08250	1,496.368	18.48	0.9828	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			6.58250	4.768	18.48	0.0172	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			110.00250	82.168	17.16	0.1940	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			624.00250	693.568	17.16	0.8060	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			233.88610	193.828	18.71	0.3131	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			551.78610	609.128	18.71	0.6869	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			125.55290	100.687	18.32	0.1925	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			775.75290	848.387	18.32	0.8075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,495.62430	1,404.390	22.69	0.8483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			83.02430	89.290	22.69	0.1517	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			898.12580	818.142	21.06	0.6963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			185.52580	203.042	21.06	0.3037	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,641.83980	1,736.625	19.19	0.9702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			14.43980	11.725	19.19	0.0298	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,034.28220	1,117.233	18.07	0.8879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			66.88220	52.333	18.07	0.1121	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			371.90370	410.331	19.51	0.5200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			454.50370	395.431	19.51	0.4800	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			153.87520	125.464	18.44	0.2212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			741.27520	810.364	18.44	0.7788	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,995.89130	2,091.983	21.03	0.9825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			8.49130	7.083	21.03	0.0175	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			367.92810	405.762	19.52	0.5161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			460.52810	400.862	19.52	0.4839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,447.01740	1,540.615	18.16	0.9597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			19.61740	15.715	18.16	0.0403	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,035.41640	2,131.608	21.23	0.9834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			8.01640	6.708	21.23	0.0166	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			278.06720	235.142	18.97	0.3445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			535.46720	590.042	18.97	0.6555	0.00	0	7,100

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	14.60	Call			259.29650	285.180	20.31	0.3977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			671.89650	600.280	20.31	0.6023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			535.68740	470.991	19.81	0.5302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			323.08740	355.891	19.81	0.4698	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			208.40070	173.084	18.69	0.2789	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			635.80070	697.984	18.69	0.7211	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			223.69820	186.606	18.76	0.2940	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			611.09820	671.506	18.76	0.7060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			693.40940	620.849	20.39	0.6125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			250.80940	275.749	20.39	0.3875	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,456.71470	1,550.383	18.21	0.9603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			19.31470	15.483	18.21	0.0397	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			56.20250	43.529	18.00	0.0966	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,093.60250	1,178.429	18.00	0.9034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,136.80580	1,222.878	17.95	0.9135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			49.40580	37.978	17.95	0.0865	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			63.68640	49.689	18.05	0.1076	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,051.08640	1,134.589	18.05	0.8924	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,068.00800	1,152.050	18.03	0.8969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			60.60800	47.150	18.03	0.1031	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,042.66960	1,125.898	18.06	0.8902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			65.26960	50.998	18.06	0.1098	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			207.51310	227.555	20.81	0.3330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			820.11310	742.655	20.81	0.6670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,798.76970	1,894.240	20.00	0.9765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			11.36970	9.340	20.00	0.0235	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			888.65310	966.102	18.24	0.8413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			101.25310	81.202	18.24	0.1587	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			71.89780	56.498	18.10	0.1192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,009.29780	1,091.398	18.10	0.8808	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,553.95670	1,648.260	18.73	0.9659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			16.55670	13.360	18.73	0.0341	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,068.39420	984.285	21.57	0.7514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			145.79420	159.185	21.57	0.2486	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,405.69510	1,315.580	22.46	0.8319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			93.09510	100.480	22.46	0.1681	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,986.01460	2,082.080	20.97	0.9822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			8.61460	7.180	20.97	0.0178	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,441.90860	2,538.800	23.33	0.9907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			4.50860	3.900	23.33	0.0093	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			546.63950	602.114	18.93	0.6634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			269.23950	227.214	18.93	0.3366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,700.59370	1,795.659	19.49	0.9728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			13.19370	10.759	19.49	0.0272	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,119.44480	1,205.028	17.97	0.9096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			52.04480	40.128	17.97	0.0904	0.00	0	40,000

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	13.70	Call			674.11050	738.928	18.60	0.7433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			186.71050	154.028	18.60	0.2567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,088.53370	1,992.884	23.53	0.9279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			35.93370	37.784	23.53	0.0721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			978.04180	896.181	21.32	0.7235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			165.44180	181.081	21.32	0.2765	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			125.09230	101.602	18.34	0.1886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			812.49230	886.502	18.34	0.8114	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,193.78520	2,290.312	22.05	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			6.38520	5.412	22.05	0.0132	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,025.92440	1,108.594	18.08	0.8855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			68.52440	53.694	18.08	0.1145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,076.72660	992.425	21.59	0.7538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			144.12660	157.325	21.59	0.2462	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			409.77030	453.260	19.36	0.5557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			402.37030	348.360	19.36	0.4443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,023.52500	2,924.848	24.69	0.9788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			10.92500	9.748	24.69	0.0212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,225.12200	1,313.447	17.85	0.9317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			37.72200	28.547	17.85	0.0683	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,878.99440	3,782.204	28.75	0.9860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			6.39440	7.104	28.75	0.0140	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			452.07900	499.500	19.22	0.5917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			354.67900	304.600	19.22	0.4083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,993.76450	2,894.989	24.55	0.9784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			11.16450	9.889	24.55	0.0216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			280.15680	308.343	20.13	0.4221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			622.75680	553.443	20.13	0.5779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,649.18530	2,551.385	24.12	0.9659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			16.58530	16.285	24.12	0.0341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			423.51360	468.301	19.32	0.5677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			386.11360	333.401	19.32	0.4323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			928.04570	1,007.117	18.19	0.8552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			90.64570	72.217	18.19	0.1448	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			497.67810	549.108	19.08	0.6277	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			310.27810	264.208	19.08	0.3723	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,954.09610	2,855.387	24.44	0.9775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			11.49610	10.287	24.44	0.0225	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			49.34250	53.009	23.29	0.0967	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,861.94250	1,768.109	23.29	0.9033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			904.30750	982.415	18.22	0.8469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			96.90750	77.515	18.22	0.1531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			289.56980	318.781	20.06	0.4329	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			602.16980	533.881	20.06	0.5671	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			10.24980	9.353	25.12	0.0202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,112.84980	3,014.453	25.12	0.9798	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	16.55	Put			2,386.38470	2,289.281	23.85	0.9514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			23.78470	24.181	23.85	0.0486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,063.21700	2,964.668	24.88	0.9793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			10.61700	9.568	24.88	0.0207	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			10.17850	9.311	25.17	0.0200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,122.77850	3,024.411	25.17	0.9800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			10.10810	9.269	25.21	0.0199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,132.70810	3,034.369	25.21	0.9801	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			140.68710	116.789	18.77	0.1997	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			837.58710	911.289	18.77	0.8003	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,831.00990	3,734.502	28.23	0.9830	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			7.90990	9.002	28.23	0.0170	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			196.60510	166.003	18.95	0.2500	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			765.40510	832.403	18.95	0.7500	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			142.68550	120.223	18.50	0.1910	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			935.78550	1,011.023	18.50	0.8090	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			309.54850	268.305	18.92	0.3381	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			637.34850	693.805	18.92	0.6619	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,138.66910	1,219.700	18.02	0.8615	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			99.26910	82.500	18.02	0.1385	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			823.27250	751.572	20.18	0.6121	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			302.67250	328.772	20.18	0.3879	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			911.70390	837.014	20.43	0.6445	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			271.10390	294.213	20.43	0.3555	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			0.00000	421.798	19.08	0.4437	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.00000	541.398	19.08	0.5563	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			328.69110	286.060	18.57	0.3434	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			655.09110	710.359	18.57	0.6566	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			343.83790	300.221	18.31	0.3484	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			664.23790	718.521	18.31	0.6516	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			333.56280	291.225	18.00	0.3343	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			710.26280	766.026	18.00	0.6657	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,055.81290	1,129.300	17.32	0.8057	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			165.11290	140.400	17.32	0.1943	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,154.40490	1,231.590	17.25	0.8359	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			133.70490	112.690	17.25	0.1641	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,169.98320	1,247.711	17.24	0.8404	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			129.28320	108.811	17.24	0.1596	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			140.53880	118.697	17.27	0.1708	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,131.23880	1,207.597	17.27	0.8292	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,342.96870	1,425.947	17.11	0.8819	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			89.96870	74.747	17.11	0.1181	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,659.87500	1,571.324	21.23	0.7916	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			162.87500	172.524	21.23	0.2084	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,764.97320	1,858.375	18.06	0.9370	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,252.79100	1,333.129	17.18	0.8607	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	01/02/2018	Foreign Exchange Option	15.52	Put			1,428.81810	1,343.257	20.70	0.7487	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			201.81810	214.457	20.70	0.2513	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			41.97320	37.175	18.06	0.0630	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,738.23410	1,649.142	21.39	0.8045	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			151.23410	160.342	21.39	0.1955	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,183.43880	1,102.544	20.11	0.6918	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			256.43880	273.744	20.11	0.3082	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			109.79100	91.929	17.18	0.1393	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			501.31700	448.646	18.01	0.4181	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			622.11700	667.746	18.01	0.5819	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			493.34850	441.634	17.97	0.4115	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			638.84850	685.334	17.97	0.5885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,516.66450	1,602.106	16.64	0.8672	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			117.06450	104.106	16.64	0.1328	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,384.42990	1,303.895	19.64	0.6807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			324.02990	341.895	19.64	0.3193	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,115.90880	1,041.920	19.04	0.6153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,191.25990	3,093.926	22.67	0.8989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			90.41230	91.433	22.69	0.1006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,200.81230	3,103.433	22.69	0.8994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,181.71040	3,084.424	22.65	0.8984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			607.34090	646.309	18.01	0.5241	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			697.74090	638.309	18.01	0.4759	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			321.91020	287.535	17.01	0.2863	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			981.51020	1,045.535	17.01	0.7137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			90.85990	91.926	22.67	0.1011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			512.79980	545.098	18.44	0.4623	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			603.41360	642.022	18.02	0.5217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			703.81360	644.022	18.02	0.4783	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			965.38750	895.825	18.69	0.5712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			464.98750	493.825	18.69	0.4288	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			91.31040	92.424	22.65	0.1016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			458.39280	412.879	17.39	0.3646	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,087.06200	2,180.163	17.28	0.9394	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			47.46200	42.163	17.28	0.0606	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,000.46120	929.805	18.77	0.5820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			450.06120	477.805	18.77	0.4180	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			863.19980	797.098	18.44	0.5377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			106.58770	96.160	16.70	0.1241	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			329.89010	294.418	17.02	0.2912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			969.49010	1,032.418	17.02	0.7088	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,343.16700	1,422.202	16.69	0.8283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			163.56700	144.202	16.69	0.1717	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			807.99280	860.879	17.39	0.6354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			64.36410	57.522	17.07	0.0797	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,071.21690	1,140.278	16.92	0.7468	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	13.60	Put			271.61690	242.278	16.92	0.2532	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,036.01890	964.298	18.86	0.5926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			435.61890	462.298	18.86	0.4074	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,566.18770	1,654.160	16.70	0.8759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			623.29270	663.712	17.95	0.5340	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			937.68600	869.022	18.62	0.5624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			477.28600	507.022	18.62	0.4376	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,228.60090	1,151.440	19.29	0.6446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			368.20090	389.440	19.29	0.3554	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,893.96410	1,985.522	17.07	0.9203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			834.14710	888.596	17.32	0.6482	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			239.59090	213.037	16.86	0.2304	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,139.19090	1,211.037	16.86	0.7696	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,967.20300	1,878.916	20.78	0.7830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			206.80300	216.916	20.78	0.2170	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			673.69270	615.712	17.95	0.4660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			50.35000	44.781	17.24	0.0640	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,209.77090	1,284.299	16.80	0.7914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			210.17090	186.298	16.80	0.2086	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			882.98700	940.258	17.20	0.6712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			393.38700	352.258	17.20	0.3288	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			434.54710	390.596	17.32	0.3518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			523.60560	474.063	17.58	0.3979	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,426.87200	2,521.954	17.64	0.9634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			27.27200	23.954	17.64	0.0366	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,830.10450	1,743.464	20.56	0.7623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			229.70450	241.464	20.56	0.2377	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,049.95000	2,142.781	17.24	0.9360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			315.90080	333.141	19.71	0.3125	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,320.38300	1,398.695	16.71	0.8224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			170.78300	150.695	16.71	0.1776	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,460.27070	1,542.706	16.60	0.8562	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			130.67070	114.706	16.60	0.1438	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			743.20560	792.063	17.58	0.6021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			58.23720	51.944	17.14	0.0729	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,620.28980	1,535.594	20.14	0.7272	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			269.88980	283.594	20.14	0.2728	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			972.36290	902.582	18.71	0.5734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			461.96290	490.582	18.71	0.4266	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,416.30080	1,335.141	19.71	0.6875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			405.50880	429.920	19.04	0.3847	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,224.19310	1,299.242	16.79	0.7957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			204.59310	181.242	16.79	0.2043	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			183.29270	161.977	16.74	0.1877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,282.89270	1,359.977	16.74	0.8123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,957.83720	2,049.944	17.14	0.9271	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	24/04/2018	Foreign Exchange Option	14.29	Put		608.98500	558.903	17.44	0.4100	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		801.98500	850.503	17.44	0.5900	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,049.88490	981.255	18.44	0.5619	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		535.28490	565.155	18.44	0.4381	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,664.89110	1,582.018	19.71	0.6990	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		340.29110	355.918	19.71	0.3010	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		378.90970	345.081	16.79	0.2969	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		1,075.90970	1,140.581	16.79	0.7031	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		1,543.33730	1,462.938	19.40	0.6725	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		380.33730	398.438	19.40	0.3275	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		680.99190	628.654	17.49	0.4272	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		803.29190	849.654	17.49	0.5728	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		628.24840	578.583	17.32	0.4039	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		859.74840	908.884	17.32	0.5961	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		1,725.27630	1,644.631	19.51	0.6787	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		403.47630	422.031	19.51	0.3213	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		402.12820	368.942	16.68	0.2935	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1,170.32820	1,236.342	16.68	0.7065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,743.71460	1,825.818	16.12	0.8411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		184.11460	166.718	16.12	0.1589	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,120.20370	2,036.663	20.02	0.7249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		349.80370	365.763	20.02	0.2751	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,782.27600	1,865.307	16.08	0.8488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		172.67600	156.207	16.08	0.1512	0.00	0	13,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,143.09880	1,076.660	18.26	0.5450	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		642.69880	675.760	18.26	0.4550	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,325.06620	1,395.166	16.53	0.7391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		355.46620	326.066	16.53	0.2609	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,163.67770	1,096.683	18.30	0.5502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		633.27770	665.783	18.30	0.4498	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		2,193.69500	2,284.521	15.67	0.9147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		84.09500	75.421	15.67	0.0853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,621.33270	3,720.552	17.45	0.9849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		11.73270	11.452	17.45	0.0151	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,286.61270	1,355.291	16.57	0.7278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		377.01270	346.191	16.57	0.2722	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,644.20820	2,739.980	15.27	0.9591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		34.60820	30.880	15.27	0.0409	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,813.48470	1,897.242	16.05	0.8548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		163.88470	148.142	16.05	0.1452	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		3,125.75160	3,224.734	15.86	0.9782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		16.15160	15.634	15.86	0.0218	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		1,982.36780	2,069.647	15.88	0.8844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		122.76780	110.547	15.88	0.1156	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,422.06070	1,348.452	18.80	0.6089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		531.66070	557.552	18.80	0.3911	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	14.71	Put			883.46800	825.018	17.72	0.4721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			783.06800	824.118	17.72	0.5279	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,557.72000	1,635.415	16.32	0.8002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			248.12000	226.315	16.32	0.1998	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			945.68660	885.143	17.85	0.4910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			745.28660	784.243	17.85	0.5090	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,653.12940	1,733.014	16.22	0.8219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			213.52940	193.914	16.22	0.1781	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,281.06260	2,373.103	15.59	0.9253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			71.46260	64.003	15.59	0.0747	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,237.37860	2,152.426	20.18	0.7404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			326.97860	341.527	20.18	0.2596	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,212.12600	2,127.468	20.15	0.7372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			331.72600	346.568	20.15	0.2628	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,616.02340	1,695.187	16.26	0.8136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			226.42340	206.087	16.26	0.1864	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,444.51090	1,370.442	18.84	0.6134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			524.11090	549.542	18.84	0.3866	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,445.14330	1,519.369	16.42	0.7722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			295.54330	270.269	16.42	0.2278	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,939.69470	1,858.591	19.77	0.6988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			389.29470	407.691	19.77	0.3012	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,431.45590	1,505.236	16.43	0.7686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			301.85590	276.136	16.43	0.2314	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,989.13320	2,897.506	21.18	0.8182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			218.73320	226.606	21.18	0.1818	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,110.49450	1,168.976	16.79	0.6691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			500.89450	459.876	16.79	0.3309	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,370.15060	1,297.741	18.70	0.5980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			549.75060	576.841	18.70	0.4020	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,206.00190	1,271.548	16.65	0.7028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			426.40190	392.448	16.65	0.2972	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,145.16530	2,061.317	20.06	0.7283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			344.76530	360.417	20.06	0.2717	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,057.74040	1,113.693	16.92	0.6488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			548.14040	504.593	16.92	0.3512	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,199.95570	1,265.259	16.66	0.7008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			430.35570	396.159	16.66	0.2992	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,650.90700	2,561.841	20.74	0.7873	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			260.50700	270.942	20.74	0.2127	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,899.32200	2,808.314	21.06	0.8105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			228.92200	237.414	21.06	0.1895	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			191.98610	195.694	21.59	0.1592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,292.38610	3,196.594	21.59	0.8408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			193.36330	197.163	21.56	0.1604	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,273.76330	3,178.063	21.56	0.8396	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	17.21	Put			2,836.78230	2,746.230	20.98	0.8050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			236.38230	245.330	20.98	0.1950	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			192.67290	196.427	21.57	0.1598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,283.07290	3,187.327	21.57	0.8402	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			423.27710	389.976	16.64	0.2904	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,258.17710	1,324.576	16.64	0.7096	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,890.14890	1,809.354	19.62	0.6830	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			425.04890	443.954	19.62	0.3170	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			499.88820	460.053	16.72	0.3241	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,161.68820	1,221.553	16.72	0.6759	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			436.36970	403.346	16.60	0.2878	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,319.56970	1,386.646	16.60	0.7122	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			664.00400	616.726	17.05	0.3779	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,068.60400	1,121.626	17.05	0.6221	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			442.28700	409.301	16.56	0.2863	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,350.68700	1,418.101	16.56	0.7137	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,057.85760	1,978.355	19.69	0.6864	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			446.25760	467.155	19.69	0.3136	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			852.89130	799.056	17.41	0.4311	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			971.69130	1,018.356	17.41	0.5689	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,250.14330	2,169.668	19.79	0.6931	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			460.94330	481.268	19.79	0.3069	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			460.35080	427.487	16.54	0.2826	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,441.15080	1,509.087	16.54	0.7174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,901.39300	1,825.490	19.17	0.6356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			581.99300	607.090	19.17	0.3644	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,139.13260	2,222.765	15.25	0.8679	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			168.53260	151.165	15.25	0.1321	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,840.03030	3,940.847	16.65	0.9788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.43030	19.247	16.65	0.0212	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,056.89010	2,138.183	15.45	0.8520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			196.29010	176.583	15.45	0.1480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,182.25980	1,120.684	17.94	0.5009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			862.85980	902.284	17.94	0.4991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,418.05130	2,508.222	14.62	0.9131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			97.45130	86.622	14.62	0.0869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,327.65380	2,415.932	14.82	0.8999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			117.05380	104.332	14.82	0.1001	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,770.46820	1,696.573	18.95	0.6153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			621.06820	648.173	18.95	0.3847	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,824.01770	1,749.275	19.04	0.6238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			604.61770	630.875	19.04	0.3762	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,295.39030	2,382.943	14.89	0.8948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			124.79030	111.343	14.89	0.1052	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			412.35450	382.758	16.41	0.2560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,582.95450	1,654.358	16.41	0.7440	0.00	0	1,464

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	13.73	Call			1,532.04780	1,601.852	16.46	0.7312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			441.44780	410.252	16.46	0.2688	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			962.90930	1,006.826	17.62	0.5412	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,012.30930	955.226	17.62	0.4588	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			970.78290	1,014.986	17.59	0.5445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,000.18290	943.386	17.59	0.4555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,614.16930	2,530.572	20.16	0.7263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			414.76930	432.172	20.16	0.2737	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			966.84070	1,010.895	17.61	0.5428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,006.24070	949.295	17.61	0.4572	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			474.17450	441.692	16.51	0.2790	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,520.47450	1,589.092	16.51	0.7210	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,425.85550	2,344.911	19.88	0.6990	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			472.15550	492.311	19.88	0.3010	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			804.06990	755.343	17.06	0.3846	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,223.46990	1,276.243	17.06	0.6154	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			488.72450	455.956	16.46	0.2746	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,612.12450	1,680.956	16.46	0.7254	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,590.74990	2,509.423	19.93	0.7005	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			494.14990	514.423	19.93	0.2995	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,022.19450	966.851	17.52	0.4353	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,117.49450	1,163.751	17.52	0.5647	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,823.58550	2,741.237	20.28	0.7062	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			510.68550	530.237	20.28	0.2938	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			504.94800	472.222	16.52	0.2712	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,702.04800	1,771.222	16.52	0.7288	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,120.09570	1,164.334	17.85	0.5451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,168.49570	1,110.734	17.85	0.4549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,116.24660	1,160.418	17.87	0.5437	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,174.64660	1,116.818	17.87	0.4563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,123.95270	1,168.271	17.84	0.5465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,162.35270	1,104.671	17.84	0.4535	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			518.96410	485.856	16.55	0.2673	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,792.36410	1,861.456	16.55	0.7327	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,037.98640	2,954.275	20.55	0.7094	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			531.38640	549.875	20.55	0.2906	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,198.42800	1,142.342	17.95	0.4359	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,280.22800	1,326.742	17.95	0.5641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,865.83450	1,933.036	16.85	0.7094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			652.83450	617.036	16.85	0.2906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,283.87660	1,329.425	18.21	0.5481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,340.87660	1,283.425	18.21	0.4519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,280.10010	1,325.644	18.23	0.5469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,347.10010	1,289.644	18.23	0.4531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,287.66550	1,333.225	18.20	0.5493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,334.66550	1,277.225	18.20	0.4507	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	14.36	Call			1,941.06160	2,003.913	17.17	0.6856	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			821.46160	780.413	17.17	0.3144	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,935.92070	1,998.600	17.18	0.6844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			826.32070	785.100	17.18	0.3156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,930.79430	1,993.302	17.19	0.6832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			831.19430	789.802	17.19	0.3168	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,577.04440	2,639.786	18.28	0.6714	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,303.34440	1,251.986	18.28	0.3286	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,585.64080	2,648.650	18.25	0.6731	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,291.94080	1,240.850	18.25	0.3269	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,581.33710	2,644.217	18.27	0.6722	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,297.63710	1,246.417	18.27	0.3278	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,411.43570	1,357.377	18.49	0.3358	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,624.43570	2,686.477	18.49	0.6642	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,769.12780	2,833.178	18.44	0.6751	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,391.22780	1,337.078	18.44	0.3249	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,764.91070	2,828.782	18.45	0.6743	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,397.01070	1,342.682	18.45	0.3257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,760.70400	2,824.406	18.46	0.6735	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,402.80400	1,348.306	18.46	0.3265	0.00	0	0
Total \$ / R Option												0.00	0	3,395,355
Total \$ / R												1,238,679,610.60	86,678	5,063,835
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.28490		14.18740			0.0000	1,099,937.30	77	712
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.49800		14.39960			0.0000	14,498.00	1	27
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.70910		14.60960			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.92160		14.82060			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.58350		15.47960			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,114,435.30	78	748
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			64,208.08240	70,470.673	18.68	0.7248	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			20,468.08240	16,980.673	18.68	0.2752	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			63,580.07150	69,798.418	18.69	0.7211	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			20,840.07150	17,308.418	18.69	0.2789	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			64,840.28320	71,147.011	18.66	0.7286	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			20,100.28320	16,657.011	18.66	0.2714	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			99,364.53230	105,875.507	17.00	0.7185	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			31,404.53230	28,075.507	17.00	0.2815	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			98,756.18500	105,213.194	17.00	0.7161	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			31,796.18500	28,413.194	17.00	0.2839	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			99,975.44160	106,540.447	16.99	0.7209	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			31,015.44160	27,740.447	16.99	0.2791	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			115,435.00810	121,571.212	16.71	0.6851	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			46,475.00810	42,661.212	16.71	0.3149	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			114,878.65080	120,961.791	16.71	0.6832	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	18/06/2018	Foreign Exchange Option	13.93	Put			46,918.65080	43,051.791	16.71	0.3168	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			114,324.61690	120,354.125	16.72	0.6812	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			47,364.61690	43,444.125	16.72	0.3188	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			136,342.98720	142,750.507	16.64	0.6851	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			55,282.98720	51,590.507	16.64	0.3149	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			135,768.39160	142,154.943	16.64	0.6835	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			55,708.39160	51,994.943	16.64	0.3165	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			136,919.46890	143,347.942	16.63	0.6868	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			54,859.46890	51,187.942	16.63	0.3132	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			193,592.06810	199,860.029	17.18	0.6844	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			82,632.06810	78,510.029	17.18	0.3156	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			193,079.42760	199,330.212	17.19	0.6832	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			83,119.42760	78,980.212	17.19	0.3168	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			194,106.16070	200,391.301	17.17	0.6856	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			82,146.16070	78,041.301	17.17	0.3144	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,114,435.30	78	748
£ / R	On 31/10/2017	Foreign Exchange Future			18.74100		18.54710			0.0000		805,863.00	43	0
£ / R	On 15/12/2017	Foreign Exchange Future			18.93500		18.70910			0.0000		0.00	0	8
£ / R	On 18/12/2017	Foreign Exchange Future			18.94670		18.72070			0.0000		65,555,582.00	3,460	203,450
£ / R	On 31/01/2018	Foreign Exchange Future			19.11280		18.91500			0.0000		191,128.00	10	10
£ / R	On 19/03/2018	Foreign Exchange Future			19.28530		19.05600			0.0000		0.00	0	1,691
£ / R	On 18/06/2018	Foreign Exchange Future			19.62170		19.38890			0.0000		0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future			19.96160		19.72410			0.0000		0.00	0	3,565
£ / R	On 14/06/2019	Foreign Exchange Future			20.73200		20.49090			0.0000		0.00	0	0
Total £ / R Future												66,552,573.00	3,513	212,107
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			1,457.14270	1,651.000	19.96	1.0000	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			0.04270	0.000	19.96	0.0000	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			1,477.14180	1,671.000	19.96	1.0000	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			0.04180	0.000	19.96	0.0000	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			1,467.14220	1,661.000	19.96	1.0000	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			0.04220	0.000	19.96	0.0000	0.00	0	0	
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put			472.23890	360.353	18.44	0.3981	0.00	0	0	
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call			521.33890	635.353	18.44	0.6019	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			3.22500	4.506	30.87	0.0067	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,422.52500	6,197.806	30.87	0.9933	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			276.23480	199.910	18.03	0.2587	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			796.93480	946.610	18.03	0.7413	0.00	0	400	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,267.99130	1,082.485	19.79	0.7183	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			188.69130	229.185	19.79	0.2817	0.00	0	800	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			3.18910	4.457	30.87	0.0067	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			6,432.48910	6,207.757	30.87	0.9933	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			3.15360	4.409	30.87	0.0066	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	25.16	Put			6,442.45360	6,217.709	30.87	0.9934	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			0.00000	611.993	18.62	0.4361	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			0.00000	814.793	18.62	0.5639	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			2,039.85560	2,234.746	17.96	0.8606	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			193.85560	159.446	17.96	0.1394	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,580.65620	1,415.331	19.09	0.6214	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			496.65620	560.631	19.09	0.3786	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			2,031.79840	2,226.267	17.95	0.8595	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			195.79840	160.967	17.95	0.1405	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			2,023.75870	2,217.803	17.95	0.8583	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			197.75870	162.503	17.95	0.1417	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,214.23640	2,415.340	18.07	0.8824	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			158.23640	130.040	18.07	0.1176	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,950.29420	2,122.744	17.74	0.7638	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			471.39420	411.044	17.74	0.2362	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,964.03450	2,137.145	17.74	0.7662	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			465.13450	405.445	17.74	0.2338	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,957.15980	2,129.938	17.74	0.7650	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			468.25980	408.238	17.74	0.2350	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,145.22150	2,313.080	17.82	0.7334	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			661.12150	591.481	17.82	0.2666	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,138.80050	2,306.377	17.82	0.7324	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			664.70050	594.777	17.82	0.2676	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,132.39820	2,299.686	17.82	0.7313	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			668.29820	598.086	17.82	0.2687	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,818.59550	2,990.239	17.41	0.7244	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			947.69550	878.239	17.41	0.2756	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,812.49320	2,983.608	17.40	0.7236	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			951.59320	881.608	17.40	0.2764	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,806.40040	2,976.977	17.40	0.7228	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			955.50040	884.976	17.40	0.2772	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												66,552,573.00	3,513	214,307
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12621		0.12537			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12874		0.12787			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13131		0.13043			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14637		0.14539			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,547.29210	1,631.192	20.12	0.9726	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			10.79210	9.892	20.12	0.0274	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			656.04960	721.790	17.95	0.7905	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			119.54960	100.490	17.95	0.2095	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			193.77350	217.701	20.36	0.3581	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	0.13	Put			657.27350	596.401	20.36	0.6419	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,033.83100	1,097.156	18.12	0.7531	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			246.53100	223.556	18.12	0.2469	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			535.59220	570.864	19.86	0.4926	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			748.29220	697.264	19.86	0.5074	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,815.48480	1,897.833	15.56	0.9541	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			28.18480	24.233	15.56	0.0459	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			841.79440	882.616	19.72	0.5566	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			798.69440	751.316	19.72	0.4434	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			507.23170	530.323	20.95	0.3813	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,464.13170	1,399.023	20.95	0.6187	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,357.59670	1,422.836	18.13	0.7574	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			314.49670	291.536	18.13	0.2426	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,195.67380	2,271.605	18.47	0.7330	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			656.47380	634.705	18.47	0.2670	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,742.96750	1,801.489	20.16	0.6186	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,203.76750	1,164.589	20.16	0.3814	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,801.31860	2,900.877	16.69	0.8512	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			262.11860	263.977	16.69	0.1488	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	15/11/2017	Foreign Exchange Future			16.54320		16.39670			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.59190		16.44470			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.66910		16.52180			0.0000	34,121,647.70	2,047	99,370
€ / R	On	27/12/2017	Foreign Exchange Future			16.70430		16.55650			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.83610		16.68700			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.01190		16.86190			0.0000	51,035.70	3	13,524
€ / R	On	18/06/2018	Foreign Exchange Future			17.35950		17.20670			0.0000	0.00	0	510
€ / R	On	17/09/2018	Foreign Exchange Future			17.71630		17.56060			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.88190		18.71600			0.0000	0.00	0	0
Total € / R Future												34,172,683.40	2,050	119,704
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			49.09920	26.200	15.50	0.1042	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			535.79920	659.400	15.50	0.8958	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			31.10120	22.330	16.44	0.0663	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			965.80120	1,104.230	16.44	0.9337	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			868.66590	979.338	17.24	0.8127	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			146.86590	110.238	17.24	0.1873	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			447.18620	367.176	18.04	0.4361	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			438.98620	506.276	18.04	0.5639	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			730.90400	830.489	17.46	0.7513	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			209.10400	161.389	17.46	0.2487	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			608.04580	695.778	17.68	0.6834	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			286.24580	226.678	17.68	0.3166	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	14.00	Call			2,528.69270	2,675.124	21.93	0.9873	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.89270	6.024	21.93	0.0127	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,021.78490	1,143.039	17.18	0.8633	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			99.98490	73.939	17.18	0.1367	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,399.62960	2,545.934	21.29	0.9854	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			7.82960	6.834	21.29	0.0146	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			373.58860	302.530	17.89	0.3849	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			505.38860	581.630	17.89	0.6151	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			409.55070	471.364	18.12	0.5383	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			487.75070	402.264	18.12	0.4617	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.03800	7.866	30.19	0.0128	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,896.23800	4,748.766	30.19	0.9872	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			86.24750	97.675	20.87	0.1537	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,624.44750	1,488.575	20.87	0.8463	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			85.29780	96.573	20.89	0.1521	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,633.49780	1,497.473	20.89	0.8479	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			87.20780	98.792	20.86	0.1552	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,615.40780	1,479.692	20.86	0.8448	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			128.77030	97.226	17.43	0.1565	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,065.27030	1,181.526	17.43	0.8435	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			212.36010	172.004	16.50	0.2095	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,099.36010	1,208.104	16.50	0.7905	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			83.50020	71.131	16.55	0.0855	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,892.95490	3,038.548	17.91	0.9655	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			799.48100	707.822	17.06	0.4764	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			661.38100	719.722	17.06	0.5236	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,084.50010	2,222.265	16.56	0.9153	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			82.60010	70.365	16.56	0.0847	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,075.40020	2,213.031	16.55	0.9145	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			106.81600	90.984	16.19	0.1069	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			528.62920	457.018	16.56	0.3631	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			890.52920	968.918	16.56	0.6369	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,093.60680	2,231.506	16.58	0.9161	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			81.70680	69.606	16.58	0.0839	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			31.05490	26.648	17.91	0.0345	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,913.20440	2,048.186	16.27	0.8981	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			101.30440	86.286	16.27	0.1019	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,868.71600	2,002.884	16.19	0.8931	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,557.29020	3,417.342	20.17	0.8349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			213.99020	226.842	20.17	0.1651	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,945.48480	2,069.387	15.71	0.8355	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			228.78480	199.887	15.71	0.1645	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,485.35200	3,636.883	16.20	0.9698	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			28.65200	27.383	16.20	0.0302	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,137.54250	2,266.203	15.71	0.8646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			180.84250	156.703	15.71	0.1354	0.00	0	54,617

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	Call			1,937.66390	2,061.363	15.71	0.8343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			230.96390	201.863	15.71	0.1657	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,929.99760	2,053.350	15.71	0.8330	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			233.29760	203.850	15.71	0.1670	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,300.34940	1,385.381	16.21	0.6199	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			849.74940	779.081	16.21	0.3801	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,295.56260	1,380.319	16.21	0.6184	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			854.96260	784.019	16.21	0.3816	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,305.14610	1,390.467	16.20	0.6214	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			844.54610	774.167	16.20	0.3786	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,542.91810	2,665.091	16.01	0.7428	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			706.91810	663.191	16.01	0.2572	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,554.94230	2,678.440	16.01	0.7447	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			698.94230	656.540	16.01	0.2553	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,548.92780	2,671.757	16.01	0.7437	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			702.92780	659.856	16.01	0.2563	0.00	0	0
Total € / R Option												0.00	0	419,272
Total € / R												34,172,683.40	2,050	538,976
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.91820		10.87110			0.0000	0.00	0	16,036
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.93380		10.88660			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.07400		11.02640			0.0000	2,768,500.00	250	750
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.23010		11.18170			0.0000	4,492,040.00	400	1,899
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.38720		11.33770			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.87410		11.82410			0.0000	0.00	0	0
Total AU\$ / R Future												7,260,540.00	650	18,685
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			41.57430	41.768	19.00	0.1169	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,050.47430	1,003.568	19.00	0.8831	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			43.21950	43.497	18.95	0.1211	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,032.11950	985.297	18.95	0.8789	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			42.38940	42.624	18.98	0.1189	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,041.28940	994.424	18.98	0.8811	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			910.96110	953.905	15.40	0.9328	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			24.36110	20.105	15.40	0.0672	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			901.96010	944.748	15.42	0.9305	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			25.36010	20.948	15.42	0.0695	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			919.99310	963.090	15.39	0.9351	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			23.39310	19.290	15.39	0.0649	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,120.77730	1,161.365	15.85	0.8647	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			84.37730	77.365	15.85	0.1353	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,112.46650	1,152.921	15.85	0.8625	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			86.06650	78.921	15.85	0.1375	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,104.17980	1,144.500	15.85	0.8603	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			87.77980	80.500	15.85	0.1397	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	18/06/2018	Foreign Exchange Option	10.51	Put			251.57700	237.633	15.13	0.2703	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			936.89360	971.661	15.13	0.7349	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			245.19360	231.561	15.13	0.2651	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			930.07270	964.685	15.13	0.7323	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			248.37270	234.585	15.13	0.2677	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			923.27700	957.733	15.13	0.7297	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			749.17300	774.506	14.89	0.5973	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			521.47300	497.306	14.89	0.4027	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			744.28130	769.462	14.90	0.5948	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			526.58130	502.262	14.90	0.4052	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			739.41190	764.445	14.91	0.5922	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			531.71190	507.245	14.91	0.4078	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			498.15880	481.887	14.50	0.3096	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,314.37450	1,348.335	14.49	0.6939	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			490.27450	474.234	14.49	0.3061	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,308.30970	1,342.154	14.50	0.6921	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			494.20970	478.054	14.50	0.3079	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,302.25880	1,335.987	14.50	0.6904	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,260,540.00	650	18,685
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.09140		11.04530			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.26720		11.22070			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.44020		11.39270			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			571.76370	607.647	15.11	0.8309	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			66.46370	56.247	15.11	0.1691	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			564.03490	599.399	15.10	0.8267	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			68.73490	57.999	15.10	0.1733	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			579.54660	615.937	15.12	0.8351	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			64.24660	54.537	15.12	0.1649	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,208.96010	1,252.434	15.12	0.8945	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			58.26010	55.234	15.12	0.1055	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,199.91740	1,243.333	15.09	0.8929	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			59.21740	56.133	15.09	0.1071	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,218.01850	1,261.550	15.14	0.8961	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			57.31850	54.350	15.14	0.1039	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			849.54170	881.050	14.55	0.7055	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			276.84170	260.850	14.55	0.2945	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			843.39880	874.731	14.56	0.7027	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			280.69880	264.531	14.56	0.2973	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			855.71380	887.399	14.54	0.7084	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			273.01380	257.199	14.54	0.2916	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.36650		14.24670			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.67750		14.55540			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.99250		14.86840			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.67700		16.53800			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			467.11500	538.476	16.77	0.6628	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			250.41500	201.975	16.77	0.3372	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			461.35500	532.228	16.78	0.6585	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			254.65500	205.728	16.78	0.3415	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			472.91840	544.770	16.76	0.6671	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			246.21840	198.270	16.76	0.3329	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			786.43430	864.960	15.85	0.6639	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			381.03430	337.460	15.85	0.3361	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			780.80860	859.050	15.86	0.6611	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			385.40860	341.550	15.86	0.3389	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			792.08940	870.902	15.84	0.6666	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			376.68940	333.402	15.84	0.3334	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			929.08920	1,001.750	16.01	0.6218	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			590.68920	539.250	16.01	0.3782	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			924.16760	996.578	16.02	0.6196	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			595.76760	544.078	16.02	0.3804	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			919.26420	991.434	16.03	0.6175	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			600.86420	548.934	16.03	0.3825	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,352.80520	2,463.855	15.83	0.7634	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			544.80520	516.855	15.83	0.2366	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,346.05500	2,456.983	15.83	0.7623	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			548.05500	519.983	15.83	0.2377	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,359.56130	2,470.746	15.82	0.7644	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			541.56130	513.746	15.82	0.2356	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			2.14700		2.12790			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.16550		2.14650			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.18420		2.16520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.26410		2.24410			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,736.79900	1,910.780	17.18	0.9324	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	18/12/2017	Foreign Exchange Option	1.96	Put			57.79900	40.780	17.18	0.0676	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,922.36810	2,100.451	17.52	0.9482	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			43.36810	30.451	17.52	0.0518	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,827.38770	2,003.841	17.20	0.9423	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			48.38770	33.841	17.20	0.0577	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			177.73920	154.510	17.24	0.1281	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,257.38120	2,421.820	17.13	0.8629	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			192.38120	166.820	17.13	0.1371	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,429.05170	2,598.006	17.36	0.8804	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			164.05170	143.006	17.36	0.1196	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,342.73920	2,509.510	17.24	0.8719	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,967.29530	2,103.988	16.43	0.7468	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			515.29530	461.988	16.43	0.2532	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,900.72580	2,035.852	16.45	0.7343	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			548.72580	493.852	16.45	0.2657	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,035.24840	2,173.509	16.40	0.7591	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			483.24840	431.509	16.40	0.2409	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,409.67380	3,561.941	16.72	0.7693	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			768.67380	720.941	16.72	0.2307	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,341.26870	3,491.661	16.71	0.7621	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			800.26870	750.661	16.71	0.2379	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,478.90260	3,633.021	16.73	0.7764	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			737.90260	692.021	16.73	0.2236	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			2.25460		2.23440			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.30190		2.28120			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.35060		2.32970			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.68960		2.66400			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			2,371.51230	2,565.673	18.27	0.9672	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			27.51230	19.673	18.27	0.0328	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,274.57180	2,467.695	17.96	0.9637	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			30.57180	21.695	17.96	0.0363	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,177.99410	2,369.949	17.65	0.9599	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			33.99410	23.949	17.65	0.0401	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,535.13710	1,681.125	17.23	0.7139	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			523.13710	462.124	17.23	0.2861	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,472.56960	1,614.851	17.24	0.6990	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			560.56960	495.851	17.24	0.3010	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,599.36110	1,748.981	17.22	0.7286	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			487.36110	429.981	17.22	0.2714	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			767.86540	696.165	16.62	0.3209	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
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,884.50880	2,028.777	16.59	0.7034	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			687.50880	622.777	16.59	0.2966	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,824.00710	1,964.813	16.60	0.6913	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			727.00710	658.813	16.60	0.3087	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,764.86540	1,902.165	16.62	0.6791	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,466.09970	5,681.383	16.49	0.8749	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			426.09970	385.383	16.49	0.1251	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,627.16370	5,846.916	16.48	0.8839	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			387.16370	350.916	16.48	0.1161	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,546.30350	5,762.658	16.47	0.8796	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			406.30350	366.658	16.47	0.1204	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.83280		1.82020			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.86370		1.85070			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.89370		1.88050			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.10670		2.09150			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			759.21710	836.574	17.48	0.7197	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			257.21710	208.574	17.48	0.2803	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			697.53340	771.263	17.60	0.6879	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			295.53340	243.263	17.60	0.3121	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			824.26740	905.285	17.35	0.7503	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			222.26740	177.285	17.35	0.2497	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,432.30890	1,525.399	16.93	0.7611	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			325.30890	288.399	16.93	0.2389	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,363.71660	1,453.867	16.93	0.7436	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			356.71660	316.867	16.93	0.2564	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,502.86520	1,598.801	16.92	0.7779	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			295.86520	261.801	16.92	0.2221	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,680.87380	1,772.786	16.61	0.7328	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			475.87380	435.786	16.61	0.2672	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,617.20050	1,706.216	16.64	0.7182	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			512.20050	469.216	16.64	0.2818	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,746.22160	1,840.956	16.58	0.7471	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			441.22160	403.956	16.58	0.2529	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			464.73550	439.471	16.86	0.1655	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,806.61640	3,931.621	16.89	0.8274	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			491.61640	464.621	16.89	0.1726	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,734.47590	3,857.705	16.93	0.8202	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			519.47590	490.705	16.93	0.1798	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,879.73550	4,006.471	16.86	0.8345	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13630		0.13570			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13600		0.13560			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13550		0.13550			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			1.75060		1.74120			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.78130		1.77170			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.81230		1.80250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.89580			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			9.76100		9.72600			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.89410		9.85850			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			10.02730		9.99110			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			11.07900		11.03050			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			218.29200	226.409	17.67	0.4816	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			302.29200	275.409	17.67	0.5184	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			214.39600	222.266	17.70	0.4754	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			308.39600	281.266	17.70	0.5246	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			222.24740	230.614	17.65	0.4879	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			296.24740	269.614	17.65	0.5121	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			644.09460	663.141	16.92	0.6886	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			235.59460	219.041	16.92	0.3114	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			637.98320	656.845	16.93	0.6850	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			239.48320	222.745	16.93	0.3150	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			650.24780	669.474	16.92	0.6923	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			231.74780	215.375	16.92	0.3077	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			597.66380	613.400	16.36	0.5832	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			446.56380	426.100	16.36	0.4168	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			592.79320	608.376	16.37	0.5801	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			451.69320	431.076	16.37	0.4199	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			602.56610	618.456	16.35	0.5863	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			441.46610	421.156	16.35	0.4137	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,496.27130	1,532.622	15.56	0.7444	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			385.77130	373.622	15.56	0.2556	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
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,489.53490	1,525.794	15.56	0.7428	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			389.03490	376.794	15.56	0.2572	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,503.02590	1,539.473	15.56	0.7461	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			382.52590	370.473	15.56	0.2539	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			1.35310		1.34450			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.36840		1.35980			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.38490		1.37620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.49520		1.48540			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			345.00000	431.000		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			245.00000	331.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			445.00000	531.000		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	19/03/2018	Foreign Exchange Option	1.30	Call			598.00000	684.000		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			498.00000	584.000		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			398.00000	484.000		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			562.00000	649.000		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			462.00000	549.000		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			662.00000	749.000		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			1,654.00000	1,752.000		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			1,554.00000	1,652.000		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			1,754.00000	1,852.000		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			1.32630		1.31950			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33020		1.32340			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33400		1.32710			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 QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future			1.16690		1.16450			0.0000	0.00	0	126
QUANTO €On	19/03/2018	Foreign Exchange Future			1.17340		1.17100			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.18020		1.17780			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	126
Total QUANTO € / \$											0.00	0	126
RAIN	On	18/12/2017	Foreign Exchange Future		25,131.75000		24,914.47000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		25,549.93000		25,330.28000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future		10.48240		10.41390			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		10.65160		10.58240			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.81980		10.74870			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		12.05550		11.97400			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		650.60250	709.656	16.02	0.8790	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		46.70250	37.256	16.02	0.1210	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		642.11430	700.966	16.02	0.8755	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		48.21430	38.566	16.02	0.1245	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		659.13040	718.382	16.03	0.8824	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		45.23040	35.982	16.03	0.1176	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		782.43960	836.891	15.75	0.7701	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		160.03960	145.290	15.75	0.2299	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		775.34440	829.556	15.76	0.7669	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		162.94440	147.956	15.76	0.2331	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		789.57100	844.261	15.75	0.7732	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		157.17100	142.661	15.75	0.2268	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		888.47110	942.945	15.21	0.7358	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		239.77110	223.145	15.21	0.2642	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		881.79550	936.038	15.21	0.7332	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		243.09550	226.238	15.21	0.2668	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		895.17990	949.883	15.21	0.7385	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		236.47990	220.083	15.21	0.2615	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		2,178.23520	2,249.450	15.37	0.8539	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		204.23520	193.950	15.37	0.1461	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		2,170.31680	2,241.426	15.37	0.8528	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		206.31680	195.926	15.37	0.1472	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		2,186.16840	2,257.489	15.37	0.8551	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
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			202.16840	191.988	15.37	0.1449	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			3.69970		3.69550			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65420		3.65150			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.60970		3.60710			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.61480		3.60110			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			57.88300	57.919	14.20	0.4267	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			102.38300	98.219	14.20	0.5733	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			54.27920	54.225	14.25	0.4069	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			108.77920	104.525	14.25	0.5931	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			61.67670	61.809	14.14	0.4469	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			96.17670	92.109	14.14	0.5531	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			203.20910	204.437	14.29	0.6802	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			71.70910	70.237	14.29	0.3198	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			196.59570	197.753	14.26	0.6689	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			75.09570	73.553	14.26	0.3311	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			209.93600	211.234	14.32	0.6914	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			68.43600	67.034	14.32	0.3086	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			143.06420	143.052	14.52	0.4751	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			195.96420	193.352	14.52	0.5249	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			139.05120	139.008	14.53	0.4658	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			201.95120	199.308	14.53	0.5342	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			147.17000	147.188	14.50	0.4845	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			190.07000	187.488	14.50	0.5155	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			322.82490	330.181	15.79	0.5865	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			251.72490	245.381	15.79	0.4135	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			317.91700	325.205	15.79	0.5810	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			256.81700	250.405	15.79	0.4190	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			327.78930	335.214	15.78	0.5920	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			246.68930	240.414	15.78	0.4080	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40760		1.39720			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38790		1.37760			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36520		1.35520			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									1 347 779 842.30	92,969	2,027,847
Total Options									0.00	0	3,816,827
Grand Total:									1,347,779,842.30	92,969	5,844,674