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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2017 Foreign Exchange Future			13.58280		13.67970			0.0000	0.00	0	15,000
\$ / R On 10/10/2017 Foreign Exchange Future			13.58940		13.68730			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.59270		13.69290			0.0000	0.00	0	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.59600		13.69990			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.61370		13.71630			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.62390		13.72560			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.64160		13.74190			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.64920		13.74890			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.65580		13.75550			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.66450		13.76430			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.67110		13.77090			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.67330		13.77310			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.69750		13.79730			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.70190		13.80170			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.73490		13.83470			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.74150		13.84120			0.0000	632,933,490.00	46,060	862,882
\$ / R On 22/12/2017 Foreign Exchange Future			13.75030		13.85000			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.76140		13.86100			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.77460		13.87410			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.79000		13.88930			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.83700		13.93660			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
\$ / R	On	01/02/2018	Foreign Exchange Future			13.83910		13.93870			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.86480		13.96450			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.86900		13.96880			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.93740		14.03760			0.0000	278,748.00	20	107,766
\$ / R	On	25/04/2018	Foreign Exchange Future			14.01550		14.11620			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.04880		14.14990			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.05710		14.15830			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.12800		14.22990			0.0000	0.00	0	105,585
\$ / R	On	02/07/2018	Foreign Exchange Future			14.15710		14.25940			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.19460		14.29660			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.24450		14.34590			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.31740		14.41790			0.0000	0.00	0	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.43810		14.54120			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.50460		14.60980			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.63530		14.74470			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.70600		14.81760			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.89460		15.01220			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.76810		15.90780			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.88390		16.02630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.00470		16.15000			0.0000	0.00	0	184,000
Total \$ / R Future												633,212,238.00	46,080	1,376,077
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			8.94980	12.605	17.18	0.1419	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			288.64980	195.405	17.18	0.8581	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			999.76710	902.891	30.37	0.9989	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			0.06710	0.091	30.37	0.0011	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			481.41510	384.864	20.07	0.9733	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			1.71510	2.064	20.07	0.0267	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			335.66140	240.849	17.90	0.9051	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			5.96140	8.049	17.90	0.0949	0.00	0	20,000
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Put			70.73610	106.646	13.01	0.5503	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Call			138.03610	76.046	13.01	0.4497	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			20.02350	27.459	15.09	0.1602	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			432.92350	340.159	15.09	0.8398	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			16.11470	23.345	14.56	0.1287	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			516.01470	419.345	14.56	0.8713	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,101.86190	1,200.519	17.94	0.9792	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			8.16190	4.219	17.94	0.0208	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			369.60860	440.613	14.92	0.7896	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			85.90860	54.313	14.92	0.2104	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			101.16140	128.674	13.55	0.3876	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			326.76140	252.574	13.55	0.6124	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,725.22090	3,826.966	34.62	0.9975	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.82090	0.866	34.62	0.0025	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			460.57920	534.178	15.73	0.8023	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			86.17920	58.078	15.73	0.1977	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			814.40640	714.304	13.26	0.9464	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			8.80640	10.404	13.26	0.0536	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			76.95450	95.024	13.56	0.2826	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			468.85450	386.624	13.56	0.7174	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			63.05540	77.862	13.42	0.2363	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			541.95540	457.062	13.42	0.7637	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			94.46960	114.240	13.76	0.2986	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			489.96960	410.039	13.76	0.7014	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			407.93780	465.479	15.34	0.6643	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			192.23780	149.979	15.34	0.3357	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			123.36050	145.874	13.99	0.3295	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			494.26050	416.974	13.99	0.6705	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			85.78490	102.542	13.85	0.2539	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			598.88490	515.842	13.85	0.7461	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			184.37270	211.970	14.27	0.3859	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			481.67270	409.469	14.27	0.6141	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,945.92360	4,045.020	25.92	0.9941	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			3.22360	2.520	25.92	0.0059	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,078.89700	983.346	13.80	0.9111	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			27.19700	31.446	13.80	0.0889	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			201.33280	230.125	14.37	0.4010	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			473.03280	402.025	14.37	0.5990	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			252.95890	280.683	15.50	0.4002	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			557.65890	485.583	15.50	0.5998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,311.13020	1,214.727	14.42	0.9204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			29.93020	33.227	14.42	0.0796	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			768.31570	686.769	15.14	0.7252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			147.11570	165.269	15.14	0.2748	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			290.81400	321.269	15.69	0.4282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			532.01400	462.769	15.69	0.5718	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,656.11790	1,556.406	15.13	0.9616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			14.91790	14.906	15.13	0.0384	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			0.00000	1,908.812	20.16	0.9103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			0.00000	50.312	20.16	0.0897	503,120.00	10,000	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,133.06220	1,039.434	14.61	0.8754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			51.86220	57.934	14.61	0.1246	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,695.29390	1,595.551	15.30	0.9639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			14.09390	14.051	15.30	0.0361	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			465.69730	510.607	16.37	0.5582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			376.89730	322.107	16.37	0.4418	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			187.90920	154.169	18.04	0.2419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			946.70920	1,012.669	18.04	0.7581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			790.25920	850.865	17.55	0.7083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			231.45920	192.365	17.55	0.2917	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			369.24370	405.629	15.94	0.4930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			450.44370	387.129	15.94	0.5070	0.00	0	3,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			390.46700	429.328	16.04	0.5088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			431.66700	370.828	16.04	0.4912	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			970.86720	1,037.634	18.11	0.7649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			182.06720	149.134	18.11	0.2351	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,141.73490	1,047.939	14.60	0.8779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			50.53490	56.439	14.60	0.1221	564,389.00	10,000	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			127.11910	143.284	15.03	0.2483	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			818.31910	734.784	15.03	0.7517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			855.83980	770.328	14.96	0.7700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			114.63980	128.828	14.96	0.2300	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			141.20100	158.776	15.11	0.2672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			782.40100	700.276	15.11	0.7328	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			796.64610	713.955	15.08	0.7404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			135.44610	152.455	15.08	0.2596	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			775.33930	693.500	15.12	0.7290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			144.13930	162.000	15.12	0.2710	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			152.32410	123.651	18.51	0.1998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,111.12410	1,182.151	18.51	0.8002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,461.13200	1,361.670	14.27	0.9474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			19.93200	20.170	14.27	0.0526	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			648.89260	572.892	15.40	0.6537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			207.69260	231.392	15.40	0.3463	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			156.29060	175.324	15.18	0.2865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			747.49060	666.824	15.18	0.7135	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,229.85040	1,134.552	14.51	0.9017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			38.65040	43.052	14.51	0.0983	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,379.28890	1,456.830	19.25	0.8518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			110.48890	88.330	19.25	0.1482	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,731.75310	1,814.933	19.98	0.9005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			72.95310	56.433	19.98	0.0995	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,646.33220	1,546.629	15.09	0.9610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			15.13220	15.129	15.09	0.0390	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,099.22340	1,999.341	17.07	0.9804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			8.02340	7.841	17.07	0.0196	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			384.71770	329.193	16.32	0.4492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			453.51770	497.693	16.32	0.5508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,366.23910	1,269.220	14.36	0.9315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			25.03910	27.720	14.36	0.0685	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			840.72350	755.987	14.99	0.7628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			119.52350	134.487	14.99	0.2372	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			479.81000	414.093	15.84	0.5311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			338.61000	372.593	15.84	0.4689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,432.05440	2,523.049	21.31	0.9536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			33.25440	24.549	21.31	0.0464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,282.52630	1,357.935	18.99	0.8352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			123.72630	99.435	18.99	0.1648	0.00	0	5,580

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	13.50	Put			247.16130	274.176	15.55	0.3871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			588.36130	515.676	15.55	0.6129	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,852.46750	1,752.638	15.99	0.9716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			11.26750	11.138	15.99	0.0284	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			761.33430	680.077	15.15	0.7213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			150.13430	168.577	15.15	0.2787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,388.16330	1,465.890	19.28	0.8532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			109.36330	87.390	19.28	0.1468	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			291.00250	244.974	17.00	0.3560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			629.80250	683.474	17.00	0.6440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,370.18860	3,466.581	22.68	0.9835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			11.38860	8.081	22.68	0.0165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			933.53240	844.887	14.84	0.8047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			92.33240	103.387	14.84	0.1953	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,222.92850	4,321.319	23.58	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			4.12850	2.819	23.58	0.0061	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			319.50470	270.417	16.77	0.3854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			568.30470	618.917	16.77	0.6146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,340.59590	3,436.869	22.64	0.9830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			11.79590	8.369	22.64	0.0170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			202.22410	166.614	17.87	0.2584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			891.02410	955.114	17.87	0.7416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,996.60100	3,091.144	22.19	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			17.80100	12.644	22.19	0.0250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			300.21810	253.182	16.92	0.3656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			609.01810	661.681	16.92	0.6344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			680.72300	603.122	15.33	0.6739	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			189.52300	211.622	15.33	0.3261	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			350.68180	298.425	16.55	0.4165	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			509.48180	556.925	16.55	0.5835	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,301.16190	3,397.270	22.59	0.9822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			12.36190	8.770	22.59	0.0178	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			42.71280	32.002	20.88	0.0593	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,201.51280	2,290.501	20.88	0.9407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			661.50020	584.853	15.37	0.6618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			200.30020	223.353	15.37	0.3382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			208.61630	172.260	17.80	0.2658	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			867.41630	930.759	17.80	0.7342	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			10.25120	7.278	22.79	0.0149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,459.05120	3,555.778	22.79	0.9851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,733.05940	2,825.959	21.85	0.9663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			24.25940	17.459	21.85	0.0337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,409.66810	3,506.213	22.73	0.9842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			10.86810	7.713	22.73	0.0158	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			10.13250	7.194	22.81	0.0148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,468.93250	3,565.694	22.81	0.9852	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	17.31	Call		10.01490	7.111	22.82	0.0146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,478.81490	3,575.611	22.82	0.9854	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,175.13710	4,273.364	23.45	0.9923	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		5.13710	3.664	23.45	0.0077	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		261.32110	289.164	15.90	0.3877	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		611.32110	539.464	15.90	0.6123	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		334.68540	367.480	16.23	0.4393	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		555.68540	488.880	16.23	0.5607	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		257.53840	284.363	16.15	0.3609	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		701.63840	628.963	16.15	0.6391	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		874.37290	797.622	15.91	0.7171	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		185.07290	207.622	15.91	0.2829	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,100.49320	1,167.463	18.82	0.7428	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		229.79320	197.463	18.82	0.2572	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,197.87480	1,267.300	19.08	0.7656	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		207.17480	177.300	19.08	0.2344	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		899.79520	825.733	15.91	0.6935	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		233.19520	258.733	15.91	0.3065	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		912.76280	838.194	15.88	0.6996	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		226.16280	251.194	15.88	0.3004	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		243.99620	270.300	15.96	0.3156	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		880.59620	807.300	15.96	0.6844	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		818.77110	748.056	16.11	0.6536	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		282.17110	311.056	16.11	0.3464	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		1,984.54470	2,063.888	20.44	0.8569	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		133.24470	112.988	20.44	0.1431	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,440.15250	1,349.146	15.31	0.8728	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		71.45250	80.046	15.31	0.1272	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,486.95310	1,559.142	19.51	0.7865	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		163.87820	140.088	20.01	0.1731	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		205.65310	178.242	19.51	0.2135	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		1,064.37250	982.526	15.66	0.7603	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		165.67250	183.426	15.66	0.2397	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		196.40860	216.830	15.74	0.2706	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		985.10860	905.930	15.74	0.7294	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,745.17820	1,820.988	20.01	0.8269	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		717.50880	767.913	17.39	0.5699	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		482.00880	432.713	17.39	0.4301	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		706.61750	756.465	17.35	0.5629	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		495.41750	445.465	17.35	0.4371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		906.26160	838.117	16.10	0.6361	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,292.54960	2,370.527	20.38	0.8433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		170.14960	147.927	20.38	0.1567	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		906.40560	959.849	17.63	0.5965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		80.89680	87.751	15.33	0.1186	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		964.17440	893.791	15.95	0.6625	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	13.40	Put		326.57440	356.391	15.95	0.3375	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		698.49200	639.470	16.71	0.5294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		570.89200	612.070	16.71	0.4706	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		621.38190	664.936	16.86	0.4931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		729.48860	777.371	17.17	0.5363	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,081.64290	1,986.675	15.75	0.9282	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		44.04290	49.275	15.75	0.0718	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,150.29810	2,226.528	20.15	0.8283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		187.89810	163.928	20.15	0.1717	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,718.49680	1,625.151	15.33	0.8814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		257.79740	227.438	19.45	0.2283	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,058.98300	982.815	15.73	0.7019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		271.38300	295.415	15.73	0.2981	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,182.33780	1,102.221	15.59	0.7466	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		214.73780	234.820	15.59	0.2534	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		587.08860	534.771	17.17	0.4637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		93.29130	100.583	15.23	0.1333	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,932.25540	2,005.476	19.80	0.8020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		219.85540	192.876	19.80	0.1980	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,241.85770	1,304.065	18.44	0.6844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		369.45770	331.465	18.44	0.3156	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,720.19740	1,790.038	19.45	0.7717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		326.67240	291.915	18.81	0.2832	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		976.10730	905.277	15.92	0.6678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		318.50730	347.877	15.92	0.3322	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		288.66750	315.001	15.81	0.3112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,026.26750	952.401	15.81	0.6888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,630.89130	1,537.983	15.23	0.8667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,232.61770	1,151.051	15.53	0.7633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		195.01770	213.651	15.53	0.2367	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,686.89450	1,756.160	19.40	0.7664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		264.49450	233.560	19.40	0.2336	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,399.07240	1,464.515	18.81	0.7168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,546.98150	3,634.411	22.68	0.9209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		84.23800	71.496	22.70	0.0787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,556.63800	3,644.096	22.70	0.9213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,537.32880	3,624.726	22.66	0.9206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		0.00000	1,335.703	18.52	0.6912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		0.00000	323.103	18.52	0.3088	1,938,615.00	6,000	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,078.94060	1,002.088	15.71	0.7095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		261.34060	284.688	15.71	0.2905	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		84.58150	71.811	22.68	0.0791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		0.00000	111.265	15.20	0.1448	667,589.40	6,000	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		0.00000	785.343	16.25	0.6097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		0.00000	447.943	16.25	0.3903	1,343,829.60	3,000	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,311.87630	1,375.574	18.61	0.6994	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	15.00	Call			349.47630	312.974	18.61	0.3006	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			84.92880	72.126	22.66	0.0794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			494.00560	447.249	17.63	0.4035	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,203.50180	1,264.857	18.35	0.6758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			381.10180	342.257	18.35	0.3242	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,520.63920	1,588.323	19.08	0.7390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			298.23920	265.723	19.08	0.2610	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			0.00000	1,478.665	15.20	0.8552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			658.98190	602.336	16.86	0.5069	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			368.66160	400.717	16.10	0.3639	0.00	0	17,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,319.80240	1,381.165	18.41	0.6649	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			436.00240	396.665	18.41	0.3351	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,973.61680	2,045.561	19.63	0.7733	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			279.81680	251.061	19.63	0.2267	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			902.38140	952.656	17.40	0.5461	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			652.28140	601.456	17.40	0.4539	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			840.53040	888.810	17.23	0.5239	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			698.83040	645.910	17.23	0.4761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,456.21410	1,373.934	15.59	0.7493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			276.31410	295.933	15.59	0.2507	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,444.15920	2,518.778	20.06	0.7866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			294.05920	266.778	20.06	0.2134	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,491.16910	1,408.000	15.55	0.7590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			261.26910	280.000	15.55	0.2410	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,412.40290	1,472.702	18.37	0.6402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			532.30290	490.702	18.37	0.3598	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,090.06470	1,022.095	16.22	0.6279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			500.16470	534.095	16.22	0.3721	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,434.95390	1,495.682	18.41	0.6445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			524.85390	483.682	18.41	0.3555	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,869.98700	1,779.033	15.16	0.8476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			140.08700	151.033	15.16	0.1524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,244.63880	3,142.712	15.17	0.9788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.73880	14.712	15.17	0.0212	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,058.67440	991.898	16.30	0.6153	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			528.77440	563.898	16.30	0.3847	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,295.37250	2,199.129	14.79	0.9158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			65.47250	71.129	14.79	0.0842	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,519.52780	1,435.655	15.52	0.7667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			249.62780	267.655	15.52	0.2333	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,755.60910	2,656.141	14.42	0.9609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			25.70910	28.141	14.42	0.0391	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,674.07110	1,586.661	15.35	0.8055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			194.17110	208.661	15.35	0.1945	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,714.40310	1,779.936	18.96	0.6925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			444.30310	407.936	18.96	0.3075	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			1,124.99020	1,178.664	17.76	0.5778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			644.89020	596.664	17.76	0.4222	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,289.71620	1,212.146	15.79	0.6992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			359.81620	384.146	15.79	0.3008	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,194.31590	1,249.665	17.91	0.5943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			614.21590	567.665	17.91	0.4057	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,374.55750	1,294.493	15.68	0.7255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			314.65750	336.493	15.68	0.2745	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,951.68220	1,859.497	15.09	0.8630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			121.78220	131.497	15.09	0.1370	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,565.97510	2,641.949	20.23	0.7985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			275.87510	249.949	20.23	0.2015	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,539.75670	2,615.449	20.20	0.7960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			279.65670	253.449	20.20	0.2040	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,341.48130	1,262.363	15.72	0.7155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			331.58130	354.363	15.72	0.2845	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,738.37500	1,803.925	19.00	0.6963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			438.27500	401.925	19.00	0.3037	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,190.50580	1,117.792	15.96	0.6659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			420.60580	449.792	15.96	0.3341	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,255.63840	2,327.965	19.79	0.7662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			325.53840	295.965	19.79	0.2338	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,178.50930	1,106.773	15.98	0.6617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			428.60930	458.773	15.98	0.3383	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			175.08180	159.470	22.16	0.1309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,655.18180	3,741.470	22.16	0.8691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			176.18000	160.478	22.12	0.1317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,636.28000	3,722.478	22.12	0.8683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,658.85890	1,723.505	18.86	0.6837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			458.75890	421.505	18.86	0.3163	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			175.63080	159.971	22.14	0.1313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,645.73080	3,731.971	22.14	0.8687	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			680.87760	721.486	16.70	0.4367	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			960.27760	898.586	16.70	0.5633	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			597.63160	634.323	16.45	0.3952	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,094.23160	1,028.923	16.45	0.6048	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,084.27580	1,134.248	17.55	0.5314	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			810.17580	758.748	17.55	0.4686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,215.85300	2,282.702	19.42	0.7045	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			493.75300	460.102	19.42	0.2955	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,835.52310	1,755.070	15.55	0.7847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			267.62310	287.670	15.55	0.2153	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,440.98170	3,337.761	14.35	0.9745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.08170	20.361	14.35	0.0255	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,761.39300	1,678.561	15.63	0.7670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			303.49300	321.161	15.63	0.2330	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	17/09/2018	Foreign Exchange Option	15.14	Put			1,446.63020	1,502.688	18.16	0.5896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			724.53020	680.088	18.16	0.4104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,088.08740	1,999.784	14.86	0.8432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			170.18740	182.383	14.86	0.1568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,005.77500	1,919.764	15.08	0.8254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			197.87500	212.364	15.08	0.1746	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,079.27940	2,144.285	19.22	0.6873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			527.17940	491.685	19.22	0.3127	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,135.20200	2,200.981	19.30	0.6945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			513.10200	478.381	19.30	0.3055	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			807.10260	758.509	17.81	0.4479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,259.20260	1,311.109	17.81	0.5521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			813.63560	764.760	17.78	0.4508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,245.73560	1,297.360	17.78	0.5492	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,976.50630	1,891.370	15.16	0.8188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			208.60630	223.970	15.16	0.1812	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			810.36190	761.628	17.79	0.4494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,252.46190	1,304.228	17.79	0.5506	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			953.99220	900.818	17.88	0.4766	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,272.79220	1,322.718	17.88	0.5234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			959.50580	906.862	18.21	0.4618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,429.70580	1,482.262	18.21	0.5382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			956.27050	903.759	18.22	0.4605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,436.47050	1,489.159	18.22	0.5395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			962.75360	909.978	18.19	0.4630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,422.95360	1,475.378	18.19	0.5370	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,457.24720	1,509.211	18.29	0.5159	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,101.94720	1,044.511	18.29	0.4841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,106.89380	1,049.673	18.53	0.4715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,609.29380	1,663.673	18.53	0.5285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,103.69070	1,046.585	18.54	0.4704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,616.09070	1,670.585	18.54	0.5296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,110.11510	1,052.771	18.52	0.4726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,602.51510	1,656.771	18.52	0.5274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,676.72700	1,601.767	17.46	0.6070	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,034.52700	1,077.167	17.46	0.3930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,672.34500	1,597.537	17.47	0.6058	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,040.14500	1,082.937	17.47	0.3942	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,681.13040	1,606.019	17.44	0.6082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,028.93040	1,071.419	17.44	0.3918	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,314.31040	2,214.785	18.81	0.6109	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,566.51040	1,606.685	18.81	0.3891	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,309.99150	2,210.650	18.81	0.6101	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,572.19150	1,612.550	18.81	0.3899	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,305.69190	2,206.524	18.82	0.6093	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,577.89190	1,618.424	18.82	0.3907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,693.03400	1,738.642	19.06	0.3964	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,349.33400	2,252.542	19.06	0.6036	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,485.35020	2,384.592	19.09	0.6146	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,685.35020	1,729.892	19.09	0.3854	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,481.09110	2,380.393	19.10	0.6138	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,691.09110	1,735.693	19.10	0.3862	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,488.99790	2,388.799	19.08	0.6153	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,678.99790	1,724.099	19.08	0.3847	0.00	0	0
Total \$ / R Option												5,017,543.00	35,000	3,071,948
Total \$ / R												638,229,781.00	81,080	4,448,025
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.74150		13.84120			0.0000	68,707.50	5	529
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.93740		14.03760			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.12800		14.22990			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.31740		14.41790			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.89460		15.01220			0.0000	0.00	0	0
Total \$ / R MAXI Future												68,707.50	5	708
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			45,523.62420	39,130.468	15.92	0.5110	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			36,403.62420	39,980.468	15.92	0.4890	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			45,044.37130	38,712.879	15.94	0.5070	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			36,924.37130	40,562.879	15.94	0.4930	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			46,007.13540	39,578.172	15.90	0.5150	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			35,887.13540	39,428.172	15.90	0.4850	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			78,896.73490	72,575.394	16.43	0.5782	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			47,136.73490	50,835.394	16.43	0.4218	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			78,395.84660	72,096.736	16.44	0.5756	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			47,635.84660	51,356.736	16.44	0.4244	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			79,400.39870	73,056.443	16.41	0.5808	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			46,640.39870	50,316.443	16.41	0.4192	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			94,599.33620	88,373.572	16.64	0.5678	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			64,609.33620	68,573.572	16.64	0.4322	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			94,136.29130	87,930.241	16.65	0.5658	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			65,146.29130	69,130.241	16.65	0.4342	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			95,064.57430	88,819.540	16.62	0.5699	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			64,074.57430	68,019.540	16.62	0.4301	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			113,860.65100	107,737.145	16.71	0.5833	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			74,070.65100	77,997.145	16.71	0.4167	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			114,785.96870	108,627.365	16.68	0.5867	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			72,995.96870	76,887.365	16.68	0.4133	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			114,322.08460	108,181.583	16.69	0.5850	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			73,532.08460	77,441.583	16.69	0.4150	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			167,672.70500	160,176.744	17.46	0.6070	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			103,452.70500	107,716.744	17.46	0.3930	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			167,234.50400	159,753.674	17.47	0.6058	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	14/06/2019	Foreign Exchange Option		14.38	Put			104,014.50400	108,293.674	17.47	0.3942	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			168,113.03990	160,601.937	17.44	0.6082	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			102,893.03990	107,141.937	17.44	0.3918	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												68,707.50	5	708
£ / R	On 31/10/2017	Foreign Exchange Future				18.12620		18.21200			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future				18.29640		18.37900			0.0000	49,674,726.00	2,715	199,422
£ / R	On 19/03/2018	Foreign Exchange Future				18.61030		18.69250			0.0000	0.00	0	1,420
£ / R	On 18/06/2018	Foreign Exchange Future				18.91620		19.00040			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				19.22080		19.30300			0.0000	0.00	0	1,665
£ / R	On 14/06/2019	Foreign Exchange Future				19.90370		20.00080			0.0000	0.00	0	0
Total £ / R Future												49,674,726.00	2,715	205,933
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			1,153.81940	1,064.413	14.20	0.9404	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			21.81940	18.213	14.20	0.0596	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			1,144.21890	1,054.723	14.15	0.9393	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			22.21890	18.523	14.15	0.0607	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Call			1,163.42790	1,074.111	14.26	0.9415	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Put			21.42790	17.910	14.26	0.0585	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			4.00580	4.008	27.09	0.0058	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			6,765.00580	6,847.608	27.09	0.9942	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			484.86580	508.014	16.82	0.4572	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			663.86580	604.414	16.82	0.5428	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			1,606.80280	1,663.905	19.04	0.8084	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			185.80280	160.305	19.04	0.1916	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			3.96510	3.968	27.09	0.0057	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			6,774.96510	6,857.568	27.09	0.9943	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			3.92480	3.928	27.09	0.0057	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			6,784.92480	6,867.528	27.09	0.9943	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,757.20390	1,683.590	16.51	0.7758	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			274.70390	283.290	16.51	0.2242	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			1,875.81190	1,922.304	18.67	0.7138	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			428.31190	392.604	18.67	0.2862	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,749.73520	1,676.198	16.51	0.7743	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			277.23520	285.898	16.51	0.2257	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,742.28670	1,668.824	16.51	0.7727	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			279.78670	288.524	16.51	0.2273	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			1,917.75130	1,842.670	16.51	0.8075	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			225.25130	232.370	16.51	0.1925	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			1,673.95070	1,608.311	16.69	0.6773	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			583.55070	602.111	16.69	0.3227	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,686.58700	1,620.763	16.69	0.6802	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			576.18700	594.563	16.69	0.3198	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			1,680.26130	1,614.529	16.69	0.6788	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	17.90	Put			579.86130	598.329	16.69	0.3212	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,840.21360	1,782.546	16.89	0.6555	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			777.21360	801.746	16.89	0.3445	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,834.29830	1,776.747	16.89	0.6542	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			781.29830	805.947	16.89	0.3458	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,828.39600	1,771.239	16.89	0.6530	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			785.39600	810.439	16.89	0.3470	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,472.34480	2,400.581	16.86	0.6604	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,091.54480	1,116.881	16.86	0.3396	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,466.72720	2,395.043	16.86	0.6595	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,095.92720	1,121.343	16.86	0.3405	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,461.11970	2,389.525	16.86	0.6586	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,100.31970	1,125.825	16.86	0.3414	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												49,674,726.00	2,715	208,133
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12235		0.12316			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12473		0.12555			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12709		0.12793			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14040		0.14143			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,334.41090	1,253.261	14.78	0.9476	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			18.11090	18.561	14.78	0.0524	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			566.64440	508.162	17.32	0.6126	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			250.34440	273.462	17.32	0.3874	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			194.14630	166.309	19.69	0.2627	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			877.84630	931.609	19.69	0.7373	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			926.02050	864.230	18.19	0.6466	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			371.52050	391.630	18.19	0.3534	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			493.13120	450.988	19.94	0.4048	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			938.63120	978.388	19.94	0.5952	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,633.47390	1,556.225	16.46	0.8825	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			78.97390	83.625	16.46	0.1175	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			761.13380	709.901	19.72	0.4784	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			968.53380	1,001.001	19.72	0.5216	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			466.03360	479.465	22.30	0.3359	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,673.43360	1,770.565	22.30	0.6641	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,220.07940	1,153.882	18.07	0.6752	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			427.47940	444.982	18.07	0.3248	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,998.17630	1,911.183	18.96	0.6683	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			855.47630	871.083	18.96	0.3317	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,579.51510	1,499.295	20.38	0.5570	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,436.81510	1,459.195	20.38	0.4430	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,519.93160	2,422.976	16.63	0.7978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			377.23160	382.876	16.63	0.2022	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	11/10/2017	Foreign Exchange Future			15.98760		16.10450			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.03800		16.16060			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.10940		16.22830			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.15390		16.27290			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.22530		16.34450			0.0000	47,734,832.60	2,942	104,089
€ / R	On	27/12/2017	Foreign Exchange Future			16.25840		16.37760			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.38220		16.50100			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.54660		16.66660			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.86700		16.98920			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.19210		17.31360			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.24820		18.39510			0.0000	0.00	0	0
Total € / R Future												47,734,832.60	2,942	127,722
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			73.52790	97.353	11.45	0.4849	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			198.02790	104.953	11.45	0.5151	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			17.60670	28.323	12.97	0.1106	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			758.20670	646.323	12.97	0.8894	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			172.32010	206.984	13.67	0.3852	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			490.62010	406.384	13.67	0.6148	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			81.81720	101.953	13.39	0.2094	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			844.71720	745.853	13.39	0.7906	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			638.21750	557.298	14.95	0.5949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			293.71750	331.998	14.95	0.4051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			530.96300	456.172	15.13	0.5227	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			386.46300	430.872	15.13	0.4773	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			760.23530	673.346	14.77	0.6665	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			215.73530	248.046	14.77	0.3335	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			896.87210	804.265	14.58	0.7348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			152.37210	178.965	14.58	0.2652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,224.66610	2,106.420	15.81	0.9753	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			10.16610	11.120	15.81	0.0247	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			574.78080	634.698	15.76	0.5889	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			389.28080	329.998	15.76	0.4111	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			364.59080	307.714	15.89	0.3894	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			620.09080	682.414	15.89	0.6106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			9.34690	6.246	25.69	0.0101	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,074.84690	5,190.946	25.69	0.9899	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,353.51290	2,235.044	16.35	0.9787	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			9.01290	9.744	16.35	0.0213	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			88.29340	66.247	18.40	0.1058	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,813.79340	1,910.947	18.40	0.8942	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			90.33580	67.821	18.38	0.1080	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,795.83580	1,892.520	18.38	0.8920	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			488.84740	543.787	15.49	0.5433	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			443.34740	379.087	15.49	0.4567	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			89.30920	67.030	18.39	0.1069	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,804.80920	1,901.730	18.39	0.8931	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			179.04070	208.096	15.03	0.2770	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			936.64070	846.496	15.03	0.7230	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			282.57610	319.536	15.38	0.3242	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			983.57610	901.736	15.38	0.6758	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			103.22960	114.487	14.89	0.1312	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,900.94170	1,792.323	14.88	0.8675	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			104.34170	115.723	14.88	0.1325	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			102.13020	113.264	14.91	0.1300	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			39.13230	43.163	16.02	0.0546	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,705.73230	2,589.763	16.02	0.9454	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,745.07160	1,643.457	14.90	0.8398	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			128.47160	146.857	14.90	0.1602	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,909.82960	1,801.087	14.89	0.8688	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,704.22480	1,603.516	14.92	0.8314	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			137.62480	156.916	14.92	0.1686	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			632.72270	684.382	15.92	0.4681	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			799.32270	730.982	15.92	0.5319	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,918.73020	1,809.864	14.91	0.8700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,773.28510	1,674.831	15.07	0.7678	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			284.08510	307.831	15.07	0.2322	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,273.24300	3,156.331	14.79	0.9562	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			34.04300	39.331	14.79	0.0438	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,780.58100	1,681.968	15.07	0.7694	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			281.38100	304.968	15.07	0.2306	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,961.13960	1,858.589	14.99	0.8063	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			221.93960	241.589	14.99	0.1937	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,777.59310	3,876.399	20.32	0.8584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			216.79310	193.399	20.32	0.1416	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,766.01090	1,667.709	15.07	0.7662	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			286.81090	310.709	15.07	0.2338	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,187.47490	1,114.393	16.15	0.5420	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			993.87490	1,042.293	16.15	0.4580	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,196.13640	1,122.775	16.13	0.5449	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			982.53640	1,030.675	16.13	0.4551	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,191.79460	1,118.573	16.14	0.5435	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			988.19460	1,036.473	16.14	0.4565	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			807.85490	851.815	15.85	0.3132	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,337.37570	2,234.556	15.85	0.6857	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			812.27570	856.356	15.85	0.3143	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,331.80940	2,229.110	15.86	0.6847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			816.70940	860.910	15.86	0.3153	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,342.95490	2,240.015	15.85	0.6868	0.00	0	0
Total € / R Option												0.00	0	418,652
Total € / R												47,734,832.60	2,942	546,374
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78250		10.82210			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.79710		10.83650			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.92660		10.96580			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.06650		11.10600			0.0000	0.00	0	1,524
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.20460		11.24190			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.61940		11.66220			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	11,770
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			64.55790	55.286	18.22	0.1287	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,122.45790	1,152.786	18.22	0.8713	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			66.56220	57.083	18.17	0.1324	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,104.46220	1,134.583	18.17	0.8676	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			65.55280	56.177	18.19	0.1305	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,113.45280	1,143.677	18.19	0.8695	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			893.86920	855.612	15.32	0.8600	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			57.36920	58.512	15.32	0.1400	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			885.40970	847.223	15.32	0.8569	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			58.90970	60.123	15.32	0.1431	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			902.36130	864.033	15.32	0.8630	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			55.86130	56.933	15.32	0.1370	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,091.76850	1,054.424	15.47	0.8189	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			115.96850	117.824	15.47	0.1811	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,083.78760	1,046.490	15.47	0.8164	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			117.98760	119.890	15.47	0.1836	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,075.83500	1,038.580	15.46	0.8139	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			120.03500	121.980	15.46	0.1861	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			293.16930	299.061	14.73	0.3159	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			902.29950	868.180	14.73	0.6896	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			286.29950	291.680	14.73	0.3104	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			895.72060	861.684	14.72	0.6869	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			289.72060	295.184	14.72	0.3131	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			889.16930	855.561	14.73	0.6841	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			709.99970	685.088	14.78	0.5496	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			588.09970	600.488	14.78	0.4504	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			705.38020	680.556	14.78	0.5471	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			593.48020	605.956	14.78	0.4529	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			714.64020	689.642	14.77	0.5521	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			582.74020	595.042	14.77	0.4479	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			563.76140	573.277	14.30	0.3529	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,217.43380	1,183.333	14.29	0.6508	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			555.23380	563.933	14.29	0.3492	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,211.68510	1,177.991	14.30	0.6490	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			559.48510	568.591	14.30	0.3510	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,205.96140	1,172.676	14.30	0.6471	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,770
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.01800		11.07820			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.17960		11.23960			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.33430		11.39490			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			626.87150	575.879	14.00	0.7675	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			88.67150	97.879	14.00	0.2325	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			619.37840	568.602	14.01	0.7627	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			91.17840	100.602	14.01	0.2373	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			634.41490	583.208	13.99	0.7722	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			86.21490	95.208	13.99	0.2278	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,234.58820	1,176.342	13.94	0.8768	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			64.98820	66.742	13.94	0.1232	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,225.66130	1,167.819	13.94	0.8746	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			66.06130	68.219	13.94	0.1254	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,243.53070	1,184.889	13.93	0.8790	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			63.93070	65.289	13.93	0.1210	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			866.69980	822.040	14.18	0.6736	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			291.79980	307.740	14.18	0.3264	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			860.67740	816.175	14.19	0.6707	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			295.77740	311.875	14.19	0.3293	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			872.75070	827.938	14.17	0.6765	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			287.85070	303.638	14.17	0.3235	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	18/12/2017	Foreign Exchange Future			14.17190		14.28820			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.46900		14.58660			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.76330		14.88330			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.28320		16.42830			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			551.15670	475.094	15.70	0.5703	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			292.95670	333.194	15.70	0.4297	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			545.60550	469.983	15.71	0.5663	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			297.40550	338.083	15.71	0.4337	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			556.75020	480.243	15.68	0.5742	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			288.55020	328.343	15.68	0.4258	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			871.81010	792.508	16.11	0.6024	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			435.21010	473.508	16.11	0.3976	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			866.39760	787.400	16.13	0.5998	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			439.79760	478.400	16.13	0.4002	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			877.25340	797.643	16.10	0.6049	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			430.65340	468.643	16.10	0.3951	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			995.29480	915.430	16.19	0.5735	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			641.99480	682.130	16.19	0.4265	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			990.48480	910.856	16.21	0.5715	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			647.18480	687.556	16.21	0.4285	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			985.69110	906.309	16.22	0.5695	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			652.39110	693.009	16.22	0.4305	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,287.88390	2,162.395	15.36	0.7262	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			589.58390	609.196	15.36	0.2738	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,281.87190	2,156.598	15.37	0.7250	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			593.57190	613.398	15.37	0.2750	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,293.91780	2,168.216	15.35	0.7275	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			585.61780	605.016	15.35	0.2725	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05940		2.06820			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07740		2.08590			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09420		2.10280			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16210		2.17150			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,432.52910	1,354.100	15.73	0.8088	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			150.52910	160.100	15.73	0.1912	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,353.26360	1,276.160	15.72	0.7886	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			171.26360	182.160	15.72	0.2114	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,277.68210	1,202.156	15.78	0.7665	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			195.68210	208.157	15.78	0.2335	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			324.32450	339.897	15.88	0.2443	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,935.40280	1,863.538	15.94	0.7843	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			276.40280	289.538	15.94	0.2157	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,858.64410	1,787.973	15.91	0.7703	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			299.64410	313.973	15.91	0.2297	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,783.32450	1,713.897	15.88	0.7557	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,570.38120	1,508.777	15.96	0.6317	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			742.38120	766.777	15.96	0.3683	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,516.29790	1,455.823	16.02	0.6174	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			788.29790	813.823	16.02	0.3826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,626.00070	1,563.276	15.90	0.6459	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			698.00070	721.276	15.90	0.3541	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,897.92690	2,821.111	16.44	0.6979	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			982.92690	1,000.111	16.44	0.3021	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,838.62230	2,762.644	16.47	0.6894	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,023.62230	1,041.644	16.47	0.3106	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,958.20090	2,880.551	16.41	0.7063	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			943.20090	959.551	16.41	0.2937	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18970		2.20560			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23360		2.24990			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27830		2.29480			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.58140		2.60300			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			2,115.49220	1,967.018	15.60	0.9061	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			59.49220	70.018	15.60	0.0939	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,025.80560	1,878.912	15.63	0.8932	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			69.80560	81.912	15.63	0.1068	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,937.48540	1,792.330	15.66	0.8793	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			81.48540	95.330	15.66	0.1207	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,372.89450	1,270.114	16.50	0.6079	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			673.89450	734.114	16.50	0.3921	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,319.71040	1,219.592	16.58	0.5918	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			720.71040	783.592	16.58	0.4082	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,427.81290	1,322.369	16.41	0.6241	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			628.81290	686.369	16.41	0.3759	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			836.22880	900.218	16.14	0.3850	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,632.27220	1,532.974	16.21	0.6020	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			884.27220	949.974	16.21	0.3980	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,581.74640	1,484.127	16.28	0.5891	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			933.74640	1,001.127	16.28	0.4109	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,684.22880	1,583.218	16.14	0.6150	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,965.34590	4,776.341	16.34	0.8275	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			535.34590	562.341	16.34	0.1725	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,117.85120	4,926.099	16.28	0.8392	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			487.85120	512.099	16.28	0.1608	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,041.23500	4,850.834	16.31	0.8334	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			511.23500	536.834	16.31	0.1666	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												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
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76340		1.77520			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79200		1.80390			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81890		1.83130			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00860		2.02460			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			567.24150	497.432	16.59	0.4952	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			515.24150	563.432	16.59	0.5048	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			523.99440	457.723	16.75	0.4660	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			571.99440	623.723	16.75	0.5340	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			613.49160	540.117	16.42	0.5252	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			461.49160	506.117	16.42	0.4748	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,139.45250	1,055.879	16.17	0.6272	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			500.45250	535.879	16.17	0.3728	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,084.50850	1,003.378	16.28	0.6068	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			545.50850	583.378	16.28	0.3932	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,196.59050	1,110.599	16.07	0.6477	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			457.59050	490.599	16.07	0.3523	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,375.21890	1,296.133	16.26	0.6215	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			662.21890	707.133	16.26	0.3785	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,323.46020	1,245.683	16.36	0.6053	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			710.46020	756.683	16.36	0.3947	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,428.78290	1,348.363	16.17	0.6378	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			615.78290	659.363	16.17	0.3622	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,220.72980	3,094.104	16.68	0.7552	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			674.72980	708.104	16.68	0.2448	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,358.78810	3,228.728	16.64	0.7718	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			612.78810	642.728	16.64	0.2282	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,289.28140	3,160.919	16.66	0.7636	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			643.28140	674.919	16.66	0.2364	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13140		0.13220			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13030		0.13160			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12940		0.13170			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			1.73540		1.74190			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76450		1.77100			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79300		1.79970			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91190		1.92150			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.83080		9.89210			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.95740		10.01870			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.08130		10.14320			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.03920		11.12790			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			338.38810	297.972	16.19	0.5261	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			256.28810	277.172	16.19	0.4739	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			333.29300	293.182	16.20	0.5206	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			261.19300	282.382	16.20	0.4794	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			343.53610	302.819	16.18	0.5317	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			251.43610	272.019	16.18	0.4683	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			766.78490	718.985	15.99	0.7050	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			198.08490	211.585	15.99	0.2950	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			759.91850	712.551	16.00	0.7016	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			201.21850	215.151	16.00	0.2984	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			773.68320	725.703	15.99	0.7084	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			194.98320	208.303	15.99	0.2916	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			685.93820	645.276	15.48	0.5993	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			382.73820	403.976	15.48	0.4007	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			680.62640	640.129	15.49	0.5962	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			387.42640	408.829	15.49	0.4038	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			691.28220	650.456	15.47	0.6023	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			378.08220	399.156	15.47	0.3977	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,564.66430	1,491.554	14.97	0.7409	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			356.76430	372.354	14.97	0.2591	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,557.74010	1,484.747	14.97	0.7393	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			359.84010	375.547	14.97	0.2607	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,571.60620	1,498.379	14.97	0.7426	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			353.70620	369.179	14.97	0.2574	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			1.32610		1.32640			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34030		1.33570			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35570		1.34630			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.44500		1.44710			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			264.00000	261.000		1.0000	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
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			164.00000	161.000		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			64.00000	61.000		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	19/03/2018	Foreign Exchange Option	1.30	Call			357.00000	403.000		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			257.00000	303.000		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			157.00000	203.000		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			263.00000	357.000		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			163.00000	257.000		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			363.00000	457.000		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			1,271.00000	1,250.000		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			1,171.00000	1,150.000		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			1,371.00000	1,350.000		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			1.33150		1.32790			0.0000	7,017,005.00	5,270	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33530		1.33160			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33890		1.33520			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												7,017,005.00	5,270	0
Total QUANTO £ / \$												7,017,005.00	5,270	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18080		1.18090			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18720		1.18730			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19390		1.19390			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	18/12/2017	Foreign Exchange Future			24,315.49000		24,468.31000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,708.52000		24,861.11000			0.0000	0.00	0	0
Total RAIN 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 RAIN									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Future			10.10420		10.17290			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.26080		10.32910			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.41450		10.48300			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.51300		11.60020			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			489.67720	436.632	14.66	0.6837	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			126.77720	142.432	14.66	0.3163	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			482.96500	430.247	14.67	0.6781	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			130.06500	146.047	14.67	0.3219	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			496.44540	443.075	14.65	0.6892	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			123.54540	138.875	14.65	0.3108	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			618.58730	570.911	14.81	0.6360	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			249.48730	270.111	14.81	0.3640	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			612.72370	565.262	14.83	0.6321	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			253.62370	274.462	14.83	0.3679	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			624.49160	576.603	14.80	0.6398	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			245.39160	265.803	14.80	0.3602	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			722.26270	676.018	14.67	0.6220	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			339.26270	361.518	14.67	0.3780	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			716.71450	670.676	14.68	0.6189	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			343.71450	366.176	14.68	0.3811	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			727.84080	681.397	14.65	0.6251	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			334.84080	356.897	14.65	0.3749	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,873.31880	1,798.327	14.95	0.7943	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			273.11880	285.327	14.95	0.2057	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,865.88170	1,791.049	14.95	0.7929	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			275.68170	288.049	14.95	0.2071	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,880.77230	1,805.619	14.95	0.7958	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			270.57230	282.619	14.95	0.2042	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			3.76950		3.79080			0.0000	0.00	0	18,650
TRY / R On 19/03/2018 Foreign Exchange Future			3.72740		3.74840			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.68800		3.70890			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.73450		3.74090			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	18,650
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			121.39820	105.795	13.30	0.5637	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			70.59820	76.295	13.30	0.4363	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			115.54730	100.211	13.26	0.5463	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			74.74730	80.711	13.26	0.4537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			127.41270	111.550	13.34	0.5810	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			66.61270	72.050	13.34	0.4190	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			282.51670	265.023	14.07	0.7424	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			54.11670	57.623	14.07	0.2576	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			274.90430	257.699	14.04	0.7331	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			56.50430	60.299	14.04	0.2669	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			290.21100	272.438	14.10	0.7516	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			51.81100	55.038	14.10	0.2484	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			207.56660	194.332	14.64	0.5491	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			158.66660	166.332	14.64	0.4509	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			202.22640	189.207	14.63	0.5403	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			163.32640	171.207	14.63	0.4597	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			212.99310	199.544	14.66	0.5579	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			154.09310	161.544	14.66	0.4421	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			418.94370	412.201	15.57	0.6530	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			198.04370	197.701	15.57	0.3470	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			413.04050	406.351	15.56	0.6478	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			202.14050	201.851	15.56	0.3522	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			407.19010	400.555	15.55	0.6426	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			206.29010	206.055	15.55	0.3574	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	18,650
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38610		1.39320			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36870		1.37580			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35220		1.35940			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												737,707,509.10	57,012	1,743,975
Total Options												5,017,543.00	35,000	3,492,800
Grand Total:												742,725,052.10	92,012	5,236,775