



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/11/2017 Foreign Exchange Future			14.52700		14.34400			0.0000	1,016,890.00	70	0
\$ / R On 15/11/2017 Foreign Exchange Future			14.52940		14.34410			0.0000	0.00	0	200
\$ / R On 16/11/2017 Foreign Exchange Future			14.52940		14.34640			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.53180		14.34880			0.0000	0.00	0	238
\$ / R On 23/11/2017 Foreign Exchange Future			14.54620		14.36290			0.0000	0.00	0	0
\$ / R On 27/11/2017 Foreign Exchange Future			14.55600		14.37250			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.55850		14.37490			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.56340		14.37980			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.57320		14.38940			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.59770		14.41360			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.60010		14.41600			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.60740		14.42310			0.0000	1,770,709,028.00	121,220	1,061,502
\$ / R On 22/12/2017 Foreign Exchange Future			14.61710		14.43270			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.62920		14.44460			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.63410		14.44940			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.64380		14.45890			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.64860		14.46370			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.66080		14.47560			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.66320		14.47800			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.66800		14.48280			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.68260		14.49700			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2018	Foreign Exchange Future			14.69940		14.51340			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.71380		14.52750			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.71620		14.52980			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.72820		14.54150			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.74260		14.55560			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.74500		14.55790			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.74980		14.56260			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.78070		14.59310			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.78310		14.59550			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.78550		14.59780			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.82600		14.63770			0.0000	237,008,436.00	15,986	177,458
\$ / R	On	24/04/2018	Foreign Exchange Future			14.91190		14.72230			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.91430		14.72460			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.92620		14.73630			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.95240		14.76220			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.96190		14.77160			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			15.00020		14.80960			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			15.04330		14.85250			0.0000	7,581,823.20	504	111,297
\$ / R	On	29/06/2018	Foreign Exchange Future			15.06960		14.87860			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			15.07680		14.88580			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			15.11980		14.92860			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			15.12940		14.93810			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			15.13180		14.94050			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			15.14610		14.95470			0.0000	0.00	0	1,853
\$ / R	On	13/08/2018	Foreign Exchange Future			15.17720		14.98560			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			15.22140		15.02930			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			15.26310		15.07060			0.0000	0.00	0	3,267
\$ / R	On	28/09/2018	Foreign Exchange Future			15.29020		15.09740			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			15.35650		15.16300			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			15.37130		15.17750			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.40330		15.20910			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.44740		15.25250			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.48400		15.28820			0.0000	92,904,000.00	6,000	2,000
\$ / R	On	31/12/2018	Foreign Exchange Future			15.52840		15.33170			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.64350		15.44410			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.72980		15.52840			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.95980		15.75330			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			17.01650		16.77020			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			17.15980		16.90660			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			17.30920		17.04900			0.0000	0.00	0	184,000
Total \$ / R Future												2,109,220,177.20	143,780	1,639,383
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			2.69960	0.000	20.50	0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			366.69960	547.000	20.50	1.0000	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Put			58.49740	10.267	21.52	0.0942	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Call			172.59740	309.667	21.52	0.9058	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	16/11/2017	Foreign Exchange Option	13.40	Put		0.82140	0.231	31.04	0.0019	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		947.22140	1,129.631	31.04	0.9981	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		0.40540	0.155	29.06	0.0012	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		1,089.20540	1,271.955	29.06	0.9988	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put		91.35010	45.119	18.08	0.1866	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call		284.25010	421.319	18.08	0.8134	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put		301.29430	197.900	18.11	0.4806	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call		133.79430	213.900	18.11	0.5194	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put		0.00000	292.781	18.65	0.5992	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call		0.00000	148.781	18.65	0.4008	7,439.04	50	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		6.66790	4.877	18.86	0.0231	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		881.56790	1,063.377	18.86	0.9769	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,365.40540	3,181.795	31.64	0.9989	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.30540	0.295	31.64	0.0011	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		10.20800	6.998	18.42	0.0307	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		860.00800	1,040.398	18.42	0.9693	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		1,631.37640	1,814.299	23.38	0.9961	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		1.57640	0.899	23.38	0.0039	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put		22.77110	13.496	17.23	0.0524	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call		772.17110	946.696	17.23	0.9476	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put		86.05120	50.138	16.63	0.1369	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call		639.65120	787.838	16.63	0.8631	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		36.89630	21.837	17.31	0.0654	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		922.89630	1,091.937	17.31	0.9346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		2.94050	4.323	23.79	0.0119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,879.84050	2,696.923	23.79	0.9881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		2.93020	4.250	23.80	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,889.83020	2,706.850	23.80	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		2.99350	4.398	23.77	0.0121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		56.93060	75.511	20.59	0.1588	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put		641.58870	508.335	18.79	0.6224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call		164.68870	215.735	18.79	0.3776	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		3.19130	2.292	20.29	0.0075	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		1,220.35950	1,396.876	17.44	0.9696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		17.25950	9.476	17.44	0.0304	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call		399.90910	509.940	17.53	0.6764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put		246.80910	172.540	17.53	0.3236	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		1,233.83060	1,068.111	20.59	0.8412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		874.15000	1,038.334	17.15	0.9149	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		2,224.66830	2,408.558	22.00	0.9963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		1.56830	1.158	22.00	0.0037	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call		394.51820	503.618	17.55	0.6716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put		251.41820	176.218	17.55	0.3284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,866.29130	2,049.692	20.29	0.9925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		4.79240	3.387	19.34	0.0111	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		2,264.55150	2,448.475	22.19	0.9966	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	12.16	Put			1.45150	1.075	22.19	0.0034	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			120.25360	76.032	17.08	0.1776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			613.35360	753.432	17.08	0.8224	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			51.05000	30.934	17.15	0.0851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			430.27030	320.614	17.98	0.4853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			310.68710	224.285	17.71	0.3866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			333.78710	431.685	17.71	0.6134	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			77.86420	48.061	17.04	0.1232	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			740.96420	895.461	17.04	0.8768	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,667.89240	1,850.787	19.34	0.9889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			709.78650	860.783	17.01	0.8656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			449.78740	337.515	18.06	0.4999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			242.88740	314.915	18.06	0.5001	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,677.79490	1,860.721	19.39	0.9891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			4.69490	3.321	19.39	0.0109	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			253.37030	328.014	17.98	0.5147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,286.94680	1,464.859	17.49	0.9755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,334.88320	1,514.127	17.73	0.9779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			11.78320	6.727	17.73	0.0221	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			16.21750	8.855	17.45	0.0286	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,239.31750	1,416.255	17.45	0.9714	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			86.68650	53.383	17.01	0.1344	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			15.22980	8.271	17.47	0.0269	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,229.83130	1,406.561	17.44	0.9705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			16.73130	9.161	17.44	0.0295	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			190.46880	248.725	18.52	0.4208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			567.36880	441.325	18.52	0.5792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			13.84680	7.459	17.49	0.0245	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			2.31990	1.687	21.05	0.0055	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,052.62450	1,224.408	17.30	0.9492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			29.52450	17.008	17.30	0.0508	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			18.93090	10.479	17.42	0.0332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,192.03090	1,367.879	17.42	0.9668	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,258.32980	1,435.671	17.47	0.9731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			3.82780	2.729	19.86	0.0089	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			807.71350	661.555	19.35	0.7035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			120.81350	158.955	19.35	0.2965	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,143.33960	980.840	20.35	0.8185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			66.43960	88.240	20.35	0.1815	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			2,025.41990	2,209.087	21.05	0.9945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			1.59910	1.180	21.95	0.0038	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,673.76620	2,857.908	24.14	0.9984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.66620	0.508	24.14	0.0016	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			627.68470	769.363	17.05	0.8297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			114.58470	71.963	17.05	0.1703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,776.92780	1,960.129	19.86	0.9911	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	12.50	Put			2.82980	2.042	20.58	0.0066	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,315.67390	1,494.410	17.63	0.9769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			12.57390	7.010	17.63	0.0231	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			788.97930	948.299	17.08	0.8923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			65.87930	40.899	17.08	0.1077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,214.69910	2,398.580	21.95	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			19.58540	26.953	21.98	0.0639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			719.10390	579.319	19.05	0.6628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			142.20390	186.719	19.05	0.3372	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			39.06980	23.091	17.23	0.0662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			962.16980	1,130.491	17.23	0.9338	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,925.92980	2,109.442	20.58	0.9934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.71040	5.405	23.56	0.0147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,424.16790	2,608.200	22.95	0.9975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			1.06790	0.800	22.95	0.0025	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			815.89590	669.231	19.38	0.7071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			118.99590	156.631	19.38	0.2929	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			1,836.48540	1,659.553	21.98	0.9361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			207.62660	141.680	17.41	0.2817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,780.41630	2,597.734	23.61	0.9860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.51630	5.134	23.61	0.0140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,431.54630	1,612.881	18.20	0.9820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			8.44630	5.481	18.20	0.0180	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,750.61040	2,568.005	23.56	0.9853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.48310	2.703	27.34	0.0069	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			505.67460	632.156	17.29	0.7581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			172.57460	114.756	17.29	0.2419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,210.90210	1,387.201	17.43	0.9687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			17.80210	9.801	17.43	0.0313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			450.72660	569.080	17.41	0.7183	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			386.28310	284.608	17.88	0.4508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,403.85260	2,222.498	22.97	0.9743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			6.95260	9.898	22.97	0.0257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			468.58560	589.676	17.37	0.7318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			195.48560	132.276	17.37	0.2682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,639.38310	3,455.303	27.34	0.9931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			25.54240	14.522	17.34	0.0443	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			564.70030	698.992	17.17	0.7954	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			141.60030	91.592	17.17	0.2046	45,796.00	500	33,500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,710.88600	2,528.391	23.50	0.9843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.98600	5.791	23.50	0.0157	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			279.38310	362.008	17.88	0.5492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,606.75280	1,432.912	21.54	0.9086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,070.97310	1,243.373	17.32	0.9519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			27.87310	15.973	17.32	0.0481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			291.21820	377.329	17.84	0.5640	188,664.30	500	7,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			368.11820	269.929	17.84	0.4360	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,098.64240	1,271.922	17.34	0.9557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,869.89350	2,686.998	23.77	0.9879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,138.18110	1,958.399	22.51	0.9605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			11.28110	15.799	22.51	0.0395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,820.17340	2,637.392	23.68	0.9869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.27340	4.792	23.68	0.0131	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			29.85280	40.312	21.54	0.0914	0.00	0	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			48.44100	29.692	17.44	0.0773	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			981.14100	1,146.792	17.44	0.9227	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,590.79670	3,406.927	26.83	0.9904	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.49670	4.026	26.83	0.0096	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			82.56030	52.506	17.45	0.1178	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			887.16030	1,041.706	17.45	0.8822	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			417.37470	322.264	18.69	0.4318	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			366.77470	456.364	18.69	0.5682	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			62.05550	40.541	17.76	0.0887	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			1,090.95550	1,254.341	17.76	0.9113	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			175.78510	126.134	18.24	0.2129	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			739.48510	874.734	18.24	0.7871	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,323.32590	1,492.731	18.17	0.9329	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			47.72590	31.931	18.17	0.0671	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			614.28820	500.361	19.37	0.5199	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			329.88820	401.161	19.37	0.4801	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			695.29190	574.148	19.60	0.5608	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			290.89190	354.948	19.60	0.4392	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			318.93060	245.990	18.81	0.3275	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			576.93060	689.190	18.81	0.6725	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			209.94170	156.741	18.67	0.2329	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			772.74170	904.741	18.67	0.7671	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			225.16860	170.194	18.41	0.2413	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			782.16860	912.794	18.41	0.7587	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			222.30720	169.862	18.20	0.2334	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			835.70720	969.262	18.20	0.7666	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,232.06310	1,390.894	17.94	0.8775	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			104.56310	77.094	17.94	0.1225	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,340.30740	1,503.940	17.91	0.9000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			82.80740	60.140	17.91	0.1000	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,357.29530	1,521.636	17.91	0.9031	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			79.79530	57.836	17.91	0.0969	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			87.48950	63.765	17.91	0.1050	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,314.98950	1,477.565	17.91	0.8950	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,545.69570	1,720.439	18.49	0.9251	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			55.89570	44.239	18.49	0.0749	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,427.26430	1,274.263	20.65	0.7518	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			167.06430	200.463	20.65	0.2482	0.00	0	234

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,988.26420	2,169.303	19.82	0.9596	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,446.86030	1,617.590	18.18	0.9138	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,203.43750	1,059.193	20.17	0.6970	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			213.23750	255.393	20.17	0.3030	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			28.46420	23.103	19.82	0.0404	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,504.22600	1,348.686	20.81	0.7681	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			154.02600	184.886	20.81	0.2319	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			969.65250	837.738	19.66	0.6254	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			279.45250	333.938	19.66	0.3746	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			67.06030	51.390	18.18	0.0862	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			206.29590	160.193	17.89	0.2126	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			947.79590	1,088.393	17.89	0.7874	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			246.87660	190.790	17.68	0.2386	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			902.47660	1,033.390	17.68	0.7614	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			366.14550	294.299	18.02	0.3222	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			724.04550	839.299	18.02	0.6778	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			360.59540	289.929	17.99	0.3166	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			743.19540	859.729	17.99	0.6834	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			375.58250	305.146	17.74	0.3156	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			788.68250	905.846	17.74	0.6844	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			154.59570	120.301	17.40	0.1571	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,250.09570	1,403.401	17.40	0.8429	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			134.20120	103.596	17.36	0.1391	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,332.00120	1,489.096	17.36	0.8609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,173.83990	1,043.699	19.18	0.6237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			351.53990	409.699	19.18	0.3763	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,401.39960	1,558.611	17.08	0.8584	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			143.69960	112.611	17.08	0.1416	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			127.69440	99.376	17.04	0.1282	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,955.76380	2,783.228	22.12	0.8879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			386.80350	318.641	17.47	0.3089	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,351.85060	1,213.573	19.54	0.6686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			299.55060	349.573	19.54	0.3314	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			84.03490	99.905	22.10	0.1128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,946.33490	2,773.905	22.10	0.8872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			83.46380	99.228	22.12	0.1121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			544.12760	459.262	17.84	0.3932	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			559.90360	473.533	17.87	0.4009	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			677.60360	779.533	17.87	0.5991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			84.61030	100.586	22.09	0.1135	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,936.91030	2,764.586	22.09	0.8865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			864.50350	984.641	17.47	0.6911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,131.59530	1,274.686	17.22	0.7888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			689.93500	590.960	18.13	0.4596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			577.63500	666.960	18.13	0.5404	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			518.37550	436.023	17.78	0.3803	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		716.07550	822.023	17.78	0.6197	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		691.82760	795.262	17.84	0.6068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		520.65970	602.257	18.34	0.5031	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		928.80100	1,054.480	17.35	0.7185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		341.10100	278.480	17.35	0.2815	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		841.96490	960.076	17.51	0.6811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		404.26490	334.076	17.51	0.3189	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		233.89530	188.686	17.22	0.2112	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		502.84950	582.159	18.41	0.4909	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,774.57770	1,946.784	17.44	0.9161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		76.87770	60.784	17.44	0.0839	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		687.05850	789.991	17.85	0.6043	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		549.35850	463.991	17.85	0.3957	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		782.95970	676.256	18.34	0.4969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		113.03820	89.366	17.13	0.1171	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		2,112.41020	2,291.255	17.84	0.9481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		44.71020	35.255	17.84	0.0519	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		2,309.91040	2,491.409	18.07	0.9613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		32.21040	25.409	18.07	0.0387	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		815.14950	706.159	18.41	0.5091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		485.60780	562.666	18.49	0.4788	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		523.47210	440.615	17.80	0.3829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		711.17210	816.615	17.80	0.6171	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		239.83380	193.769	17.23	0.2154	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		1,117.53380	1,259.769	17.23	0.7846	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,530.73820	1,695.366	17.13	0.8829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		404.60220	470.637	18.88	0.4189	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		321.45310	262.360	17.33	0.2696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		959.15310	1,088.360	17.33	0.7304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		1,232.83460	1,381.719	17.16	0.8176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		195.13460	155.719	17.16	0.1824	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		847.90780	736.666	18.49	0.5212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		216.18430	253.596	20.30	0.2537	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		2,272.02560	2,453.073	18.03	0.9591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		34.32560	27.073	18.03	0.0409	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		757.62670	652.784	18.28	0.4871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		535.32670	618.784	18.28	0.5129	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,026.90220	904.636	18.88	0.5811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		287.86520	234.963	17.29	0.2487	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		853.17810	972.305	17.49	0.6861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		395.47810	326.305	17.49	0.3139	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		170.36360	134.857	17.12	0.1632	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		1,308.06360	1,460.857	17.12	0.8368	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		1,738.48430	1,587.596	20.30	0.7463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		241.76200	282.752	20.04	0.2781	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,204.18040	1,072.455	19.24	0.6319	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	15.50	Call			341.88040	398.455	19.24	0.3681	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,385.61970	1,542.116	17.08	0.8549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			147.91970	116.116	17.08	0.1451	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			1,015.56520	1,150.963	17.29	0.7513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			92.02560	72.901	17.29	0.0983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,177.84700	2,357.656	17.92	0.9529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			40.14700	31.657	17.92	0.0471	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,655.42010	2,840.040	18.46	0.9774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			17.72010	14.040	18.46	0.0226	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,604.06200	1,456.752	20.04	0.7219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			517.05220	598.188	18.35	0.5006	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			921.90990	805.864	18.65	0.5471	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			449.60990	521.864	18.65	0.4529	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,506.07950	1,669.010	17.10	0.8788	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			118.37950	93.010	17.10	0.1212	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,659.72560	1,828.901	17.29	0.9017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,465.39440	1,625.376	17.04	0.8718	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,721.28720	1,892.144	17.37	0.9097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			83.58720	66.144	17.37	0.0903	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,399.63270	1,259.478	19.63	0.6795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			287.33270	335.478	19.63	0.3205	5,032,173.00	15,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			789.35220	682.189	18.35	0.4994	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			477.47370	404.184	17.27	0.3344	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			909.77370	1,026.084	17.27	0.6656	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			870.77270	765.734	18.12	0.4947	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			595.37270	680.034	18.12	0.5053	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,450.26740	1,315.873	19.27	0.6512	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			364.86740	420.173	19.27	0.3488	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			288.88650	240.678	16.88	0.2290	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,225.18650	1,366.878	16.88	0.7710	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,334.20730	1,205.493	18.97	0.6211	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			410.50730	471.693	18.97	0.3789	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,024.33300	911.201	18.38	0.5395	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			530.63300	607.401	18.38	0.4605	0.00	0	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			542.73650	465.657	17.28	0.3551	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			904.93650	1,018.056	17.28	0.6449	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			497.79250	425.034	17.13	0.3322	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			969.39250	1,086.934	17.13	0.6678	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,514.16150	1,382.746	19.06	0.6328	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			433.76150	492.946	19.06	0.3672	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,174.79120	1,058.451	18.44	0.5554	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			554.39120	628.651	18.44	0.4446	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			313.94830	265.733	16.77	0.2310	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,323.54830	1,465.934	16.77	0.7690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,937.97890	2,102.281	16.10	0.8863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			135.47890	108.981	16.10	0.1137	0.00	0	1,250

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	16.38	Put			1,902.05320	1,760.863	19.61	0.6871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			374.55320	424.163	19.61	0.3129	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,978.73860	2,144.454	16.05	0.8928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			126.23860	101.154	16.05	0.1072	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			968.71920	864.951	17.94	0.4852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			711.21920	798.251	17.94	0.5148	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,490.13100	1,638.183	16.63	0.7962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			277.63100	234.883	16.63	0.2038	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			987.81380	882.993	17.97	0.4908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			700.31380	786.293	17.97	0.5092	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,409.53510	2,587.050	15.58	0.9454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			57.03510	43.750	15.58	0.0546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,861.89150	4,052.321	18.48	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			9.39150	9.021	18.48	0.0117	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,448.11260	1,594.114	16.66	0.7859	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			295.61260	250.814	16.66	0.2141	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,873.79520	3,060.125	15.31	0.9758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			21.29520	16.825	15.31	0.0242	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			2,011.67430	2,178.492	16.01	0.8978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			119.17430	95.192	16.01	0.1022	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,365.51480	3,555.581	16.89	0.9833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			13.01480	12.281	16.89	0.0167	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,189.15490	2,361.314	15.81	0.9218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			86.65490	68.014	15.81	0.0782	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,229.14010	1,112.353	18.43	0.5554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			581.64010	655.653	18.43	0.4446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			731.08730	642.811	17.46	0.4076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			873.58730	976.111	17.46	0.5924	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,741.34290	1,898.017	16.34	0.8510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			188.84290	154.717	16.34	0.1490	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			787.26390	695.217	17.58	0.4274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			829.76390	928.517	17.58	0.5726	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,842.07150	2,002.825	16.22	0.8700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			159.57150	129.525	16.22	0.1300	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,500.12630	2,679.475	15.48	0.9534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			47.62630	36.175	15.48	0.0466	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,015.84980	1,873.241	19.80	0.7044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			348.34980	396.541	19.80	0.2956	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			1,991.29850	1,848.985	19.76	0.7008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			353.79850	402.285	19.76	0.2992	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,802.92950	1,962.144	16.26	0.8628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			170.42950	138.844	16.26	0.1372	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,250.21360	1,132.485	18.47	0.5606	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			572.71360	645.785	18.47	0.4394	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,620.60320	1,773.444	16.49	0.8259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			228.10320	190.144	16.49	0.1741	0.00	0	5,183

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	16.16	Put			1,725.09450	1,588.695	19.30	0.6579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			417.59450	471.995	19.30	0.3421	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,605.78540	1,758.231	16.51	0.8226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			233.28540	194.931	16.51	0.1774	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,752.35760	2,594.397	20.74	0.7948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			224.85760	257.697	20.74	0.2052	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,249.40460	1,384.655	16.82	0.7321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			396.90460	341.355	16.82	0.2679	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,180.52900	1,065.964	18.34	0.5433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			603.02900	679.264	18.34	0.4567	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,359.65540	1,501.092	16.73	0.7631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			337.15540	287.792	16.73	0.2369	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			1,926.26900	1,784.764	19.65	0.6909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			368.76900	418.064	19.65	0.3091	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,187.45840	1,318.977	16.87	0.7132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			434.95840	375.677	16.87	0.2868	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,353.00150	1,494.076	16.73	0.7614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			340.50150	290.776	16.73	0.2386	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,419.81030	2,268.065	20.33	0.7586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			272.31030	311.365	20.33	0.2414	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,663.89810	2,507.467	20.63	0.7858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			236.39810	270.767	20.63	0.2142	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,638.29800	2,820.072	15.34	0.9638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			35.79800	26.772	15.34	0.0362	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,413.67150	1,557.933	16.69	0.7773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			311.17150	264.633	16.69	0.2227	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,602.36160	2,447.050	20.55	0.7793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			244.86160	280.350	20.55	0.2207	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			192.88630	221.401	21.07	0.1798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,030.38630	2,868.101	21.07	0.8202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,351.13250	2,200.840	20.24	0.7503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			283.63250	324.140	20.24	0.2497	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,313.51060	1,452.424	16.77	0.7505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			361.01060	309.123	16.77	0.2495	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			191.94220	220.329	21.08	0.1790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,039.44220	2,877.029	21.08	0.8210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			191.00330	219.263	21.09	0.1782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,048.50330	2,885.963	21.09	0.8218	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,677.95080	1,544.350	19.17	0.6409	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			456.55080	513.950	19.17	0.3591	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,317.69380	1,198.342	18.55	0.5681	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			576.29380	647.942	18.55	0.4319	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			335.92850	287.683	16.71	0.2320	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,414.52850	1,557.283	16.71	0.7680	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			400.04470	345.020	16.78	0.2635	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,305.84470	1,441.820	16.78	0.7365	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	20/07/2018	Foreign Exchange Option	13.80	Put		350.46240	301.960	16.67	0.2321	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		1,479.06240	1,621.760	16.67	0.7679	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		497.01920	435.094	16.87	0.2993	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		1,245.11920	1,374.494	16.87	0.7007	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		1,392.58660	1,272.692	18.53	0.5679	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		610.68660	682.092	18.53	0.4321	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		542.35480	474.404	16.93	0.3171	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		1,192.85480	1,316.205	16.93	0.6829	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		1,846.07140	1,710.527	19.24	0.6475	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		480.77140	536.627	19.24	0.3525	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		1,465.80680	1,343.254	18.61	0.5787	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		600.50680	669.354	18.61	0.4213	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		356.99110	308.763	16.65	0.2319	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		1,511.69110	1,654.863	16.65	0.7681	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		714.12210	632.171	17.19	0.3723	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,079.72210	1,189.371	17.19	0.6277	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		1,605.67210	1,749.481	16.63	0.7687	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		2,036.98150	1,899.052	19.38	0.6569	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		496.28150	550.452	19.38	0.3431	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		1,635.61970	1,509.361	18.75	0.5920	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		614.91970	680.761	18.75	0.4080	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		376.37210	328.081	16.63	0.2313	0.00	0	1,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		122.37990	100.099	15.10	0.0951	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		4,087.10190	4,279.455	17.57	0.9826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		16.50190	16.355	17.57	0.0174	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		2,255.13890	2,421.828	15.28	0.8916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		144.53890	118.728	15.28	0.1084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,021.91270	923.540	17.68	0.4479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		952.51270	1,046.640	17.68	0.5521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		2,637.92860	2,817.528	14.53	0.9410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		67.32860	54.428	14.53	0.0590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		2,542.82390	2,719.789	14.71	0.9306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		82.22390	66.689	14.71	0.0694	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		1,574.96260	1,452.114	18.57	0.5715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		675.56260	745.214	18.57	0.4285	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		1,626.12090	1,501.373	18.65	0.5809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		656.72090	724.473	18.65	0.4191	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		2,508.76950	2,684.704	14.78	0.9267	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		88.16950	71.604	14.78	0.0733	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		336.88830	289.355	16.41	0.2071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		1,757.48830	1,902.455	16.41	0.7929	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		1,702.58330	1,848.590	16.54	0.7801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		361.98330	315.490	16.54	0.2199	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,065.19510	1,168.044	17.38	0.5961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		864.59510	774.944	17.38	0.4039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,074.02350	1,177.546	17.36	0.5994	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	14.85	Put			853.42350	764.446	17.36	0.4006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,392.14510	2,249.009	19.76	0.6948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			442.74510	492.109	19.76	0.3052	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,069.60050	1,172.783	17.37	0.5977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			859.00050	769.683	17.37	0.4023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,700.19940	1,573.060	18.77	0.5940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			630.79940	696.160	18.77	0.4060	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,342.97990	2,513.199	15.10	0.9049	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,209.83640	2,071.326	19.49	0.6648	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			507.23640	561.526	19.49	0.3352	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,781.63310	1,652.891	18.86	0.6015	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			629.03310	693.091	18.86	0.3985	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			391.45250	343.639	16.60	0.2302	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,688.85250	1,833.839	16.60	0.7698	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			680.17400	608.121	16.95	0.3320	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,353.17400	1,474.620	16.95	0.6680	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,372.06620	2,231.959	19.54	0.6683	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			529.56620	583.259	19.54	0.3317	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,941.11170	1,809.794	18.95	0.6094	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			648.61170	711.094	18.95	0.3906	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			407.12310	359.758	16.57	0.2284	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,784.62310	1,931.058	16.57	0.7716	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			877.34640	790.146	17.24	0.3842	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,226.44640	1,333.446	17.24	0.6158	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,597.73950	2,453.270	19.77	0.6779	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			540.23950	590.670	19.77	0.3221	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,113.82940	1,979.071	19.16	0.6178	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			666.32940	726.471	19.16	0.3822	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			421.40900	369.954	16.48	0.2257	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,873.90900	2,017.354	16.48	0.7743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,223.72170	1,325.153	17.53	0.5933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,015.52170	921.153	17.53	0.4067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,219.49300	1,320.611	17.54	0.5919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,021.29300	926.611	17.54	0.4081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,227.95920	1,329.705	17.52	0.5947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,009.75920	915.705	17.52	0.4053	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,807.76870	2,659.656	20.01	0.6831	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			559.46870	608.056	20.01	0.3169	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,286.92780	2,148.906	19.39	0.6239	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			688.62780	747.306	19.39	0.3761	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			435.16790	382.445	16.47	0.2233	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,966.86790	2,110.845	16.47	0.7767	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,047.34090	953.597	17.60	0.3905	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,391.44090	1,497.097	17.60	0.6095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			2,035.29840	2,178.188	16.72	0.7516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			556.89840	498.388	16.72	0.2484	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	18/03/2019	Foreign Exchange Option	15.32	Call			1,391.44860	1,493.795	17.85	0.5914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,183.04860	1,083.995	17.85	0.4086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,387.38120	1,489.449	17.86	0.5901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,188.98120	1,089.649	17.86	0.4099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,395.52920	1,498.155	17.84	0.5926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,177.12920	1,078.356	17.84	0.4074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,105.52370	2,245.065	17.00	0.7260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			712.22370	645.265	17.00	0.2740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,099.90660	2,239.142	17.01	0.7248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			716.60660	649.342	17.01	0.2752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,094.31090	2,233.241	17.02	0.7237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			721.01090	653.441	17.02	0.2763	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,753.75160	2,915.215	17.93	0.7072	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,143.55160	1,058.715	17.93	0.2928	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,748.67500	2,909.751	17.93	0.7064	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,148.47500	1,063.251	17.93	0.2936	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,743.59930	2,904.297	17.94	0.7055	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,153.39930	1,067.797	17.94	0.2945	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,256.16550	1,160.458	18.11	0.3020	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,792.76550	2,950.258	18.11	0.6980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,945.92370	3,118.501	18.14	0.7082	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,236.92370	1,149.301	18.14	0.2918	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,940.82280	3,113.118	18.14	0.7074	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,241.82280	1,153.918	18.14	0.2926	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,936.17880	3,107.746	18.15	0.7066	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,247.17880	1,158.546	18.15	0.2934	0.00	0	0
Total \$ / R Option												5,274,072.34	16,050	3,905,982
Total \$ / R												2,114,494,249.54	159,830	5,545,365
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.60740		14.42310			0.0000	861,836.60	59	806
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.82600		14.63770			0.0000	222,390.00	15	28
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			15.04330		14.85250			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			15.26310		15.07060			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.95980		15.75330			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,084,226.60	74	843
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			74,886.39800	90,420.032	17.04	0.8795	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			7,576.39800	4,680.032	17.04	0.1205	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			74,096.41640	89,546.091	17.04	0.8768	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			7,786.41640	4,806.091	17.04	0.1232	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			75,680.51870	91,296.787	17.05	0.8822	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			7,370.51870	4,556.787	17.05	0.1178	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			114,575.79750	128,969.996	17.21	0.7931	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			22,805.79750	18,369.996	17.21	0.2069	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	19/03/2018	Foreign Exchange Option	13.73	Call		113,866.39980	128,218.119	17.22	0.7910		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		23,096.39980	18,618.119	17.22	0.2090		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		115,287.98480	129,724.217	17.21	0.7952		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		22,517.98480	18,124.216	17.21	0.2048		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		129,405.36600	143,188.441	16.78	0.7450		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		37,155.36600	31,858.441	16.78	0.2550		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		128,760.96010	142,507.822	16.79	0.7432		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		37,510.96010	32,177.822	16.79	0.2568		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		130,051.91660	143,871.504	16.78	0.7469		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		36,801.91660	31,541.504	16.78	0.2531		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		151,963.05890	165,760.561	16.71	0.7372		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		45,903.05890	40,450.561	16.71	0.2628		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		151,336.10240	165,101.311	16.72	0.7357		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		46,276.10240	40,791.311	16.72	0.2643		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		152,591.38950	166,422.068	16.71	0.7388		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		45,531.38950	40,112.068	16.71	0.2612		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		2,000.00000	2,000.000		1.0000		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		0.06500	0.065		0.5000		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		0.06500	0.065		0.5000		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		1,000.00000	1,000.000		1.0000		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		209,990.66010	223,914.228	17.01	0.7248		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		71,660.66010	64,934.228	17.01	0.2752		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		209,431.08570	223,324.100	17.02	0.7237		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		72,101.08570	65,344.100	17.02	0.2763		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		210,552.37340	224,506.463	17.00	0.7260		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		71,222.37340	64,526.463	17.00	0.2740		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,084,226.60	74	843
£ / R	On	01/12/2017	Foreign Exchange Future			19.07300	19.00710		0.0000		0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Future			19.12480	19.05890		0.0000		0.00	0	10	
£ / R	On	18/12/2017	Foreign Exchange Future			19.13690	19.07070		0.0000		48,952,190.20	2,558	213,017	
£ / R	On	31/01/2018	Foreign Exchange Future			19.31020	19.24100		0.0000		0.00	0	10	
£ / R	On	19/03/2018	Foreign Exchange Future			19.48570	19.41450		0.0000		9,976,678.40	512	4,103	
£ / R	On	18/06/2018	Foreign Exchange Future			19.83250	19.75940		0.0000		0.00	0	4,883	
£ / R	On	17/09/2018	Foreign Exchange Future			20.18400	20.10990		0.0000		0.00	0	3,565	
£ / R	On	14/06/2019	Foreign Exchange Future			20.99760	20.91040		0.0000		0.00	0	0	
Total £ / R Future												58,928,868.60	3,070	225,588
£ / R	On	01/12/2017	Foreign Exchange Option			19.19	Put	416.86130	375.384	18.49	0.5511	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange Option			19.19	Call	233.96130	258.384	18.49	0.4489	0.00	0	15,200
£ / R	On	15/12/2017	Foreign Exchange Option			18.66	Put	234.57290	214.958	18.18	0.3142	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option			18.66	Call	633.47290	679.758	18.18	0.6858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.39600	2.901	33.36	0.0048	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,071.69600	6,006.001	33.36	0.9952	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			113.14920	102.859	17.90	0.1754	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			983.84920	1,039.759	17.90	0.8246	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			919.34470	869.073	19.30	0.7054	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			190.04470	205.973	19.30	0.2946	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.36620	2.866	33.36	0.0047	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,081.66620	6,015.966	33.36	0.9953	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.33680	2.831	33.36	0.0047	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,091.63680	6,025.931	33.36	0.9953	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			514.36880	487.682	18.86	0.3888	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			845.36880	887.882	18.86	0.6112	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			2,339.98160	2,407.487	18.79	0.8811	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			135.48160	131.787	18.79	0.1189	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,299.65990	1,258.673	19.26	0.5930	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			574.15990	604.373	19.26	0.4070	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			2,331.30710	2,398.793	18.78	0.8801	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			136.80710	133.093	18.78	0.1199	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			2,322.64320	2,390.111	18.77	0.8791	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			138.14320	134.411	18.77	0.1209	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,524.47690	2,592.367	18.90	0.9005	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			109.97690	106.667	18.90	0.0995	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,214.09480	2,274.907	18.01	0.7892	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			364.69480	352.407	18.01	0.2108	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,228.96630	2,289.949	18.02	0.7915	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			359.56630	347.449	18.02	0.2085	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,221.52630	2,282.422	18.01	0.7903	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			362.12630	349.922	18.01	0.2097	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,402.23810	2,450.706	17.71	0.7592	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			532.33810	506.706	17.71	0.2408	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,395.29950	2,443.643	17.71	0.7582	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			535.39950	509.643	17.71	0.2418	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,388.37260	2,436.585	17.71	0.7571	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			538.47260	512.585	17.71	0.2429	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			3,117.36130	3,185.464	17.60	0.7432	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			826.96130	807.864	17.60	0.2568	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			3,110.56060	3,178.576	17.60	0.7424	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			830.16060	810.976	17.60	0.2576	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			3,103.76810	3,171.697	17.60	0.7417	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			833.36810	814.097	17.60	0.2583	0.00	0	0
Total £ / R Option												0.00	0	17,400
Total £ / R												58,928,868.60	3,070	242,988
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12893		0.12745			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.13157		0.13003			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	18/06/2018	Foreign Exchange Future			0.13423		0.13266			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.15024		0.14832			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,751.62890	1,897.105	23.31	0.9873	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			6.52890	4.205	23.31	0.0127	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			794.54610	919.149	17.04	0.9172	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			49.44610	26.249	17.04	0.0828	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			211.82830	256.877	19.23	0.4565	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			466.72830	363.977	19.23	0.5435	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,184.37230	1,304.855	18.36	0.8178	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			181.27230	148.155	18.36	0.1822	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			616.43850	693.314	19.97	0.5639	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			613.33850	536.614	19.97	0.4361	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			2,026.78190	2,178.309	17.69	0.9620	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			23.68190	21.608	17.69	0.0380	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			943.14000	1,024.917	19.59	0.6132	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			676.84000	601.617	19.59	0.3868	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			570.17710	625.088	20.98	0.4289	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,303.87710	1,201.788	20.98	0.5711	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,514.54190	1,633.163	18.04	0.8093	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			248.24190	209.863	18.04	0.1907	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,407.11670	2,523.698	18.00	0.7740	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			575.61670	499.198	18.00	0.2260	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,929.60330	2,020.269	19.97	0.6579	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,098.10330	995.769	19.97	0.3421	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			3,060.45750	3,213.609	16.28	0.8849	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			228.95750	189.109	16.28	0.1151	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	15/11/2017	Foreign Exchange Future			16.94770		16.72850			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.99160		16.77510			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			17.01220		16.79580			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			17.06750		16.85010			0.0000	126,692,052.50	7,423	110,937
€ / R	On	27/12/2017	Foreign Exchange Future			17.10470		16.88660			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			17.24510		17.02370			0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Future			17.35200		17.12860			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.42510		17.20090			0.0000	9,043,626.90	519	14,431
€ / R	On	18/06/2018	Foreign Exchange Future			17.78500		17.55540			0.0000	0.00	0	736
€ / R	On	17/09/2018	Foreign Exchange Future			18.15620		17.92280			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			19.37640		19.11750			0.0000	0.00	0	0
Total € / R Future												135,735,679.40	7,942	132,407

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			2.69590	0.136	28.52	0.0013	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			821.19590	1,037.836	28.52	0.9987	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			5.17340	3.932	20.98	0.0151	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,270.27340	1,485.532	20.98	0.9849	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			210.23750	134.167	16.27	0.2632	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			486.03750	626.367	16.27	0.7368	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			44.53750	27.943	17.08	0.0687	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			530.80140	674.463	16.40	0.7439	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			916.04970	1,109.605	16.57	0.9005	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			65.94970	42.105	16.57	0.0995	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			757.33090	930.196	16.06	0.8585	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			107.23090	62.696	16.06	0.1415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			1,094.63750	1,295.443	17.08	0.9313	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.63060	0.924	23.08	0.0025	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,279.81320	1,485.843	17.60	0.9533	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			29.71320	18.343	17.60	0.0467	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,722.12080	2,938.665	22.62	0.9969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			2.02080	1.165	22.62	0.0031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			210.70140	136.963	16.40	0.2561	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			621.14130	777.866	16.26	0.7967	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			488.95180	625.835	16.47	0.7156	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			238.85180	158.335	16.47	0.2844	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.72290	3.622	29.43	0.0073	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,563.62290	4,346.122	29.43	0.9927	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,851.73060	3,068.424	23.08	0.9975	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,276.12380	1,084.374	18.94	0.8249	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			65.20220	90.479	18.96	0.1728	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,285.10220	1,092.979	18.96	0.8272	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			67.25910	93.289	18.93	0.1773	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,267.15910	1,075.789	18.93	0.8227	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			161.04130	100.366	16.26	0.2033	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			66.22380	91.874	18.94	0.1751	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			44.81480	26.582	17.10	0.0595	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,311.41480	1,511.282	17.10	0.9405	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			121.21020	85.081	16.80	0.1233	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,344.91020	1,530.181	16.80	0.8767	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			316.66100	245.800	16.56	0.2523	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			1,035.26100	1,187.799	16.56	0.7477	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,387.10430	2,599.470	17.53	0.9442	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			56.20430	44.370	17.53	0.0558	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			20.48920	16.560	19.02	0.0220	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,221.38920	3,441.660	19.02	0.9780	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			587.65140	486.340	16.81	0.3823	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			788.55140	911.440	16.81	0.6177	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,396.48190	2,608.986	17.55	0.9447	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			55.58190	43.886	17.55	0.0553	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	15.05	Call		2,219.46280	2,429.079	17.22	0.9330	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		68.56280	53.979	17.22	0.0670	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		2,173.30930	2,382.072	17.14	0.9296	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		72.40930	56.972	17.14	0.0704	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		2,405.86440	2,618.507	17.57	0.9453	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		54.96440	43.407	17.57	0.0547	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		366.12740	291.728	16.42	0.2698	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		1,067.02740	1,216.828	16.42	0.7302	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		1,136.55670	1,293.904	16.40	0.7530	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		325.65670	258.804	16.40	0.2470	0.00	0	174,600
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		166.16680	134.752	15.94	0.1190	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		2,213.25810	2,411.193	15.94	0.8800	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		167.85810	136.193	15.94	0.1200	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		164.48840	133.322	15.94	0.1179	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		3,343.23960	3,563.405	16.01	0.9683	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		37.83960	28.405	16.01	0.0317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		1,825.66860	2,007.486	15.91	0.8221	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		270.26860	222.486	15.91	0.1779	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		2,221.56680	2,419.752	15.94	0.8810	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		144.19400	167.601	20.76	0.1265	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		3,612.99060	3,840.143	16.85	0.9728	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		27.59060	25.143	16.85	0.0272	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		1,513.93690	1,680.574	16.03	0.7574	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		398.53690	335.573	16.03	0.2426	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		2,229.88840	2,428.322	15.94	0.8821	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		549.83680	629.879	17.67	0.3956	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		3,830.42470	4,057.879	17.50	0.9758	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		25.02470	22.879	17.50	0.0242	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		2,433.34940	2,637.372	15.96	0.9051	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		127.94940	102.372	15.96	0.0949	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		4,218.79400	4,012.601	20.76	0.8735	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		3,215.69900	3,026.222	19.61	0.8107	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		221.09900	261.222	19.61	0.1893	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		1,604.43680	1,454.879	17.67	0.6044	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		3,993.92630	3,798.053	19.86	0.8074	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		286.72630	324.253	19.86	0.1926	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		1,500.25870	1,648.411	16.05	0.6844	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		1,494.75810	1,642.305	16.06	0.6830	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		681.95810	596.105	16.06	0.3170	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		1,489.26790	1,636.210	16.06	0.6816	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		677.45870	592.211	16.05	0.3156	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		3,731.28460	3,960.473	16.35	0.9543	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		686.46790	600.009	16.06	0.3184	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		58.48460	54.273	16.35	0.0457	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		2,230.28070	2,418.385	15.82	0.8271	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		307.48070	262.185	15.82	0.1729	0.00	0	41,516

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	16.87	Call			2,842.67780	3,041.421	16.08	0.7840	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			595.17780	535.021	16.08	0.2160	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,835.78710	3,034.275	16.08	0.7831	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			598.28710	537.874	16.08	0.2169	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,849.57150	3,048.585	16.08	0.7848	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			592.07150	532.185	16.08	0.2152	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												135,735,679.40	7,942	986,245
AUS / R	On	18/12/2017	Foreign Exchange Future			11.15480		11.05370			0.0000	568,894.80	51	16,394
AUS / R	On	27/12/2017	Foreign Exchange Future			11.17090		11.06960			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.31550		11.21210			0.0000	0.00	0	1,650
AUS / R	On	18/06/2018	Foreign Exchange Future			11.47760		11.37260			0.0000	137,731.20	12	300
AUS / R	On	17/09/2018	Foreign Exchange Future			11.64260		11.53550			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			12.16190		12.04620			0.0000	0.00	0	0
Total AUS / R Future												706,626.00	63	18,344
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			838.82170	747.592	17.79	0.8611	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			31.69410	41.300	17.81	0.1359	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			847.99410	756.500	17.81	0.8641	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			30.88600	40.234	17.83	0.1329	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			857.18600	765.434	17.83	0.8671	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			32.52170	42.392	17.79	0.1389	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			1,078.46400	1,177.398	16.66	0.9740	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			8.86400	6.498	16.66	0.0260	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			1,068.81890	1,167.548	16.59	0.9734	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			9.21890	6.648	16.59	0.0266	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			1,088.12130	1,187.253	16.72	0.9746	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			8.52130	6.353	16.72	0.0254	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			55.62520	47.033	16.37	0.0896	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,268.65350	1,363.316	16.35	0.9090	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			56.55350	47.816	16.35	0.0910	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,259.59590	1,354.110	16.32	0.9076	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			57.49590	48.610	16.32	0.0924	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,277.72520	1,372.533	16.37	0.9104	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1,068.29100	1,152.444	15.26	0.7949	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			185.69100	164.844	15.26	0.2051	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1,060.85230	1,144.794	15.25	0.7927	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			188.25230	167.195	15.25	0.2073	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1,053.43650	1,137.172	15.25	0.7904	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			190.83650	169.572	15.25	0.2096	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			429.21670	390.466	14.80	0.3425	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			839.21720	907.299	14.81	0.6550	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			433.71720	394.699	14.81	0.3450	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			850.24330	918.860	14.80	0.6600	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	17/09/2018	Foreign Exchange Option	11.11	Put			424.74330	386.260	14.80	0.3400	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			844.71670	913.066	14.80	0.6575	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,466.75130	1,551.373	14.59	0.7385	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			420.55130	389.473	14.59	0.2615	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,460.25150	1,544.668	14.60	0.7368	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			424.05150	392.768	14.60	0.2632	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,453.77530	1,537.986	14.60	0.7352	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			427.57530	396.086	14.60	0.2648	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												706,626.00	63	18,344
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.48320		11.37210			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.66850		11.55380			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.84900		11.73320			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,000
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			847.41200	953.881	16.45	0.9562	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			15.31200	10.680	16.45	0.0438	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			837.90160	944.247	16.41	0.9548	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			15.80160	11.047	16.41	0.0452	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			856.93740	963.526	16.49	0.9576	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			14.83740	10.326	16.49	0.0424	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,519.41110	1,628.918	16.62	0.9403	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			35.61110	30.418	16.62	0.0597	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,510.00790	1,619.411	16.60	0.9394	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			36.20790	30.911	16.60	0.0606	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,528.82360	1,638.433	16.65	0.9412	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			35.02360	29.933	16.65	0.0588	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1,096.18830	1,187.241	14.88	0.8021	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			182.98830	158.241	14.88	0.1979	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1,088.75040	1,179.549	14.88	0.7999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			185.55040	160.549	14.88	0.2001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1,103.65180	1,194.961	14.88	0.8044	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			180.45180	155.960	14.88	0.1956	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			14.70400		14.53120			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			15.02980		14.85060			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			15.35610		15.17420			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			17.14030		16.92320			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502

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	14.03	Call			600.24370	737.852	15.85	0.8365	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			99.04370	63.852	15.85	0.1635	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			592.77610	729.654	15.86	0.8329	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			101.57610	65.654	15.86	0.1671	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			607.75780	746.090	15.85	0.8401	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			96.55780	62.090	15.85	0.1599	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			963.83350	1,088.502	15.74	0.7575	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			263.23350	208.702	15.74	0.2425	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			957.22320	1,081.243	15.74	0.7551	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			266.62320	211.443	15.74	0.2449	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			970.47510	1,095.783	15.74	0.7599	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			259.87510	205.983	15.74	0.2401	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,092.88650	1,206.414	15.66	0.6979	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			448.68650	380.314	15.66	0.3021	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1,087.11800	1,199.941	15.66	0.6959	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			452.91800	383.841	15.66	0.3041	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1,081.37710	1,193.494	15.66	0.6939	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			457.17710	387.394	15.66	0.3061	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,667.44690	2,813.188	15.77	0.8059	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			474.24690	402.888	15.77	0.1941	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,660.20450	2,805.797	15.77	0.8049	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			477.00450	405.497	15.77	0.1951	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,674.69390	2,820.584	15.77	0.8068	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			471.49390	400.284	15.77	0.1932	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.19070		2.16280			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.20950		2.18150			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.22910		2.20080			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.31560		2.28460			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			2,239.78640	2,515.289	18.89	0.9824	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			11.78640	8.289	18.89	0.0176	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			2,141.23270	2,416.188	18.49	0.9804	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			13.23270	9.188	18.49	0.0196	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			2,044.24090	2,317.205	18.09	0.9780	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			16.24090	10.205	18.09	0.0220	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			130.60620	111.786	17.84	0.0980	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,726.92340	2,989.552	18.06	0.9157	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			111.92340	94.552	18.06	0.0843	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,635.93180	2,897.850	17.95	0.9091	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			120.93180	102.850	17.95	0.0909	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,545.60620	2,806.786	17.84	0.9020	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	2.02	Call			2,205.74240	2,433.708	16.57	0.7980	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			397.74240	342.708	16.57	0.2020	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,133.83750	2,357.977	16.57	0.7871	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			425.83750	366.977	16.57	0.2129	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,278.96180	2,510.622	16.58	0.8087	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			370.96180	319.622	16.58	0.1913	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,709.88300	3,957.348	16.80	0.8013	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			663.88300	601.348	16.80	0.1987	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,637.55210	3,882.660	16.78	0.7948	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			691.55210	626.660	16.78	0.2052	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,782.98420	4,032.763	16.81	0.8078	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			636.98420	576.763	16.81	0.1922	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			2.29540		2.26570			0.0000	229,540.00	100	1,400
DKK / R	On	19/03/2018	Foreign Exchange Future			2.34430		2.31350			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.39340		2.36200			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.73990		2.69950			0.0000	0.00	0	0
Total DKK / R Future												229,540.00	100	1,400
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			9.61370	8.168	19.55	0.0161	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,664.37910	2,960.377	20.15	0.9874	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			7.37910	6.376	20.15	0.0126	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,565.41870	2,861.214	19.85	0.9858	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			8.41870	7.214	19.85	0.0142	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,466.61370	2,762.168	19.55	0.9839	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,725.47610	1,963.050	17.30	0.7780	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			390.47610	320.050	17.30	0.2220	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,655.97320	1,889.537	17.31	0.7643	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			420.97320	346.537	17.31	0.2357	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,796.55820	2,038.040	17.29	0.7914	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			361.55820	295.040	17.29	0.2086	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,940.32720	2,173.750	16.63	0.7309	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			620.32720	539.749	16.63	0.2691	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,072.46470	2,311.938	16.60	0.7539	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			552.46470	477.938	16.60	0.2461	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			2,005.73950	2,242.213	16.62	0.7425	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			585.73950	508.213	16.62	0.2575	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			350.00440	312.713	16.69	0.1040	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,762.57450	6,125.719	16.68	0.8922	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			367.57450	326.719	16.68	0.1078	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,929.72910	6,298.167	16.71	0.8998	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			334.72910	299.167	16.71	0.1002	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,845.00440	6,211.713	16.69	0.8960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												229,540.00	100	1,400
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.87370		1.84960			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.90490		1.88010			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.93560		1.91000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.16130		2.13020			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			904.88420	1,103.901	16.90	0.8674	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			108.88420	66.901	16.90	0.1326	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			828.93010	1,020.278	16.95	0.8423	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			132.93010	83.278	16.95	0.1577	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			984.15890	1,190.125	16.85	0.8899	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			88.15890	53.125	16.85	0.1101	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,634.12380	1,834.391	17.18	0.8283	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			233.12380	185.391	17.18	0.1717	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,558.81610	1,755.429	17.19	0.8133	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			257.81610	206.429	17.19	0.1867	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,711.20690	1,914.979	17.17	0.8426	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			210.20690	165.979	17.17	0.1574	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,877.15980	2,072.070	16.67	0.7894	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			377.15980	316.070	16.67	0.2106	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,806.84740	1,999.233	16.70	0.7761	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			406.84740	343.233	16.70	0.2239	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,948.99880	2,146.414	16.63	0.8024	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			348.99880	290.414	16.63	0.1976	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			402.81090	359.622	17.09	0.1381	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			4,128.21710	4,393.247	17.11	0.8558	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			426.21710	380.247	17.11	0.1442	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			4,052.51330	4,314.674	17.13	0.8495	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			450.51330	401.674	17.13	0.1505	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,204.81090	4,472.622	17.09	0.8619	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			0.14020		0.13840			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13980		0.13800			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13940		0.13760			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13820		0.13640			0.0000	0.00	0	562
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	1,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.79270		1.77830			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.82410		1.80940			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.85590		1.84100			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.99340		1.97620			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.07860		10.01200			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.21680		10.14850			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.35690		10.28750			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.48400		11.39650			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			319.63520	363.010	16.35	0.7119	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			117.63520	94.410	16.35	0.2881	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			313.31700	356.192	16.35	0.7049	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			121.31700	97.592	16.35	0.2951	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			326.02890	369.899	16.34	0.7188	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			114.02890	91.300	16.34	0.2812	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			831.95270	884.280	16.74	0.8002	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			133.45270	117.480	16.74	0.1998	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			824.41430	876.524	16.74	0.7972	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			135.91430	119.724	16.74	0.2028	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			839.52400	892.067	16.74	0.8032	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			131.02400	115.267	16.74	0.1968	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			752.61350	799.881	16.09	0.6825	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			305.11350	282.980	16.09	0.3175	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			746.69290	793.454	16.09	0.6796	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			309.19290	286.554	16.09	0.3204	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			758.56400	806.337	16.09	0.6854	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			301.06400	279.437	16.09	0.3146	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,772.93480	1,846.262	15.75	0.7989	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			296.43480	282.262	15.75	0.2011	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,765.57950	1,838.794	15.75	0.7975	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			299.07950	284.793	15.75	0.2025	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,780.30640	1,853.743	15.75	0.8003	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			293.80640	279.743	15.75	0.1997	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			1.36530		1.35520			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.38110		1.37070			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
PULA / R	On	18/06/2018	Foreign Exchange Future			1.39770		1.38720			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.51820		1.50460			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			552.00000	653.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			452.00000	553.000		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			352.00000	453.000		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			707.00000	811.000		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			607.00000	711.000		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			507.00000	611.000		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			672.00000	777.000		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			572.00000	677.000		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			772.00000	877.000		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			1,846.00000	1,982.000		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			1,746.00000	1,882.000		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			1,946.00000	2,082.000		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			1.31010		1.32220			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31430		1.32630			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31840		1.33040			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.16840		1.16830			0.0000	0.00	0	110
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17530		1.17510			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.18230		1.18200			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	110
Total QUANTO € / \$												0.00	0	110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	18/12/2017	Foreign Exchange Future			25,674.11000		25,368.24000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			26,109.59000		25,794.48000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.73430		10.61310			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.90610		10.78250			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			11.07950		10.95390			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			12.39010		12.23930			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			817.07550	933.526	16.86	0.9600	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			13.97550	9.226	16.86	0.0400	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			807.55850	923.874	16.82	0.9586	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			14.45850	9.574	16.82	0.0414	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			826.60830	943.190	16.90	0.9613	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			13.50830	8.890	16.90	0.0387	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			930.20810	1,032.234	15.94	0.8452	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			107.70810	86.134	15.94	0.1548	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			922.34430	1,024.047	15.94	0.8426	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			109.84430	87.947	15.94	0.1574	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			938.10300	1,040.451	15.94	0.8477	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			105.60300	84.351	15.94	0.1523	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			1,035.02800	1,135.783	15.40	0.7993	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			181.12800	156.283	15.40	0.2007	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			1,027.69350	1,128.166	15.40	0.7969	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			183.79350	158.666	15.40	0.2031	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			1,042.38740	1,143.424	15.40	0.8016	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			178.48740	153.924	15.40	0.1984	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,407.68790	2,541.739	15.59	0.8831	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			168.38790	151.639	15.59	0.1169	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,399.45070	2,533.351	15.59	0.8821	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			170.15070	153.251	15.59	0.1179	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,415.93510	2,550.135	15.59	0.8841	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			166.63510	150.035	15.59	0.1159	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			3.72730		3.70200			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67590		3.65070			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.62280		3.59790			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.62650		3.60020			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 TRY / R Future												0.00	0	4,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			48.38590	60.699	14.50	0.4787	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			86.38590	73.399	14.50	0.5213	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			44.71820	56.322	14.52	0.4552	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			92.71820	79.022	14.52	0.5448	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			52.28160	65.311	14.47	0.5025	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			80.28160	68.011	14.47	0.4975	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			200.84910	220.869	15.20	0.7019	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			70.14910	64.969	15.20	0.2981	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			194.10530	213.982	15.17	0.6911	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			73.40530	68.082	15.17	0.3089	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			207.70310	227.863	15.23	0.7125	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			67.00310	61.963	15.23	0.2875	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			134.42170	149.583	14.96	0.4877	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			196.52170	186.783	14.96	0.5123	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			130.43270	145.320	14.97	0.4783	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			202.53270	192.520	14.97	0.5217	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			138.50450	153.939	14.95	0.4971	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			190.60450	181.139	14.95	0.5029	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			326.26540	339.501	16.10	0.5927	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			256.06540	243.001	16.10	0.4073	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			321.38670	334.403	16.10	0.5872	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			261.18670	247.903	16.10	0.4128	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			331.19970	344.654	16.10	0.5981	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			250.99970	238.154	16.10	0.4019	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.45440		1.43950			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.44170		1.42410			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.41700		1.40100			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												2 305 905 117.80	155,029	2,027,284
Total Options												5 274 072.34	16,050	4,777,220
Grand Total:												2,311,179,190.14	171,079	6,804,504