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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2017 Foreign Exchange Future			13.78530		13.63770			0.0000	68,926,500.00	5,000	0
\$ / R On 10/10/2017 Foreign Exchange Future			13.74020		13.63770			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.74250		13.63550			0.0000	0.00	0	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.74920		13.64230			0.0000	2,571,100.40	187	662
\$ / R On 20/10/2017 Foreign Exchange Future			13.75790		13.76000			0.0000	0.00	0	0
\$ / R On 23/10/2017 Foreign Exchange Future			13.76420		13.65640			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.77250		13.66440			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.78710		13.67830			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.79330		13.68430			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.79960		13.69030			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.80790		13.69820			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.81530		13.70550			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.81780		13.70800			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.84510		13.73470			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.85010		13.73960			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.88600		13.77520			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.89250		13.78190			0.0000	649,543,837.50	46,755	858,969
\$ / R On 22/12/2017 Foreign Exchange Future			13.90110		13.79080			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.91180		13.80190			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.92470		13.81520			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.93980		13.83080			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	31/01/2018	Foreign Exchange Future			13.98760		13.87830			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.98980		13.88050			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.01590		13.90630			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.02020		13.91060			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.08980		13.97960			0.0000	31,997,935.80	2,271	108,595
\$ / R	On	25/04/2018	Foreign Exchange Future			14.16940		14.05870			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.20320		14.09240			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.21170		14.10090			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.28350		14.17260			0.0000	42,850,500.00	3,000	108,585
\$ / R	On	02/07/2018	Foreign Exchange Future			14.31310		14.20210			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.35100		14.23970			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.40150		14.28950			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.47520		14.36200			0.0000	0.00	0	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.59790		14.48310			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.66580		14.55010			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.79930		14.68190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.87150		14.75320			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.06410		14.94330			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.95490		15.82960			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.07320		15.94760			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.19670		16.07080			0.0000	0.00	0	184,000
Total \$ / R Future												795,889,873.70	57,213	1,360,993
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			3.95620	0.000	8.52	0.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			241.65620	385.300	8.52	1.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			957.72060	1,105.300	8.52	1.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			0.02060	0.000	8.52	0.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			438.14300	585.300	8.52	1.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			0.44300	0.000	8.52	0.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			289.97280	435.300	8.52	1.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			2.27280	0.000	8.52	0.0000	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Put			69.32500	23.520	11.76	0.2359	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Call			87.02500	143.720	11.76	0.7641	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			15.88200	7.255	15.70	0.0565	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			371.38200	469.755	15.70	0.9435	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			13.39850	6.785	14.89	0.0478	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			455.69850	555.985	14.89	0.9522	0.00	0	0
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			0.00000	125.621	12.51	0.4739	1,256,215.00	10,000	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			0.00000	143.521	12.51	0.5261	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,157.01520	1,050.011	16.83	0.9772	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			3.41520	4.211	16.83	0.0228	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			393.65190	304.930	13.40	0.7166	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			50.05190	69.130	13.40	0.2834	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			102.17070	67.731	13.06	0.2567	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			266.57070	340.231	13.06	0.7433	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,785.95430	3,677.729	31.02	0.9992	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.35430	0.229	31.02	0.0008	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		489.74720	398.644	14.41	0.7463	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		54.14720	71.144	14.41	0.2537	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		751.61430	857.688	14.13	0.9714	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		7.21430	5.188	14.13	0.0286	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put		71.31550	45.233	12.57	0.1728	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call		399.61550	482.333	12.57	0.8272	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put		57.92030	36.077	12.46	0.1393	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call		472.22030	559.377	12.46	0.8607	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		90.71650	61.696	12.89	0.1998	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		421.01650	501.296	12.89	0.8002	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		426.95190	349.719	14.23	0.5975	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		145.15190	177.619	14.23	0.4025	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		121.24870	88.202	13.25	0.2390	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		426.74870	503.502	13.25	0.7610	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		82.19450	57.686	13.12	0.1715	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		530.19450	615.486	13.12	0.8285	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		183.83410	143.637	13.64	0.3044	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		418.53410	488.737	13.64	0.6956	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,007.64670	3,897.275	25.25	0.9943	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		2.34670	2.374	25.25	0.0057	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		1,014.15450	1,119.122	13.83	0.9416	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		24.55450	19.022	13.83	0.0584	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		201.19480	159.156	13.76	0.3212	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		410.79480	479.257	13.76	0.6788	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		245.16910	201.835	14.68	0.3314	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		490.36910	557.835	14.68	0.6686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,245.30800	1,349.006	13.64	0.9539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		23.40800	16.507	13.64	0.0461	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		700.29760	782.328	14.37	0.7894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		138.39760	109.828	14.37	0.2106	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		284.57880	237.554	14.90	0.3622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		466.47880	530.054	14.90	0.6378	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,591.86990	1,701.136	14.96	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		9.96990	8.636	14.96	0.0241	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		1,863.89220	1,759.743	19.26	0.9037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		45.79220	52.243	19.26	0.0963	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		1,065.55560	1,164.657	13.86	0.9197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		43.65560	32.157	13.86	0.0803	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,631.32330	1,740.675	15.15	0.9773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		9.42330	8.175	15.15	0.0227	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		467.11270	401.120	15.40	0.5019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		319.01270	363.620	15.40	0.4981	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		148.42440	169.535	17.11	0.2707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		966.52440	877.035	17.11	0.7293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		804.85870	720.584	16.60	0.6723	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			186.75870	213.083	16.60	0.3277	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			365.44940	310.487	15.12	0.4303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			387.34940	442.987	15.12	0.5697	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			387.39950	330.491	15.18	0.4474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			369.29950	422.991	15.18	0.5526	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			991.45200	901.218	17.18	0.7372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			143.35200	163.718	17.18	0.2628	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,074.30030	1,173.668	13.85	0.9217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			42.40030	31.168	13.85	0.0783	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			118.43370	93.234	14.28	0.1862	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			750.33370	835.734	14.28	0.8138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			787.33430	875.101	14.23	0.8302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			105.43430	82.600	14.23	0.1698	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			132.47970	104.814	14.34	0.2034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			714.37970	797.314	14.34	0.7966	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			728.63330	812.564	14.32	0.8036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			126.73330	100.064	14.32	0.1964	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			707.31710	789.800	14.35	0.7930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			135.41710	107.300	14.35	0.2070	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			117.80920	134.383	17.58	0.2220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,135.90920	1,041.883	17.58	0.7780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,395.23920	1,503.959	14.04	0.9672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			13.33920	11.458	14.04	0.0328	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			581.46060	654.968	14.62	0.7207	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			199.56060	162.468	14.62	0.2793	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			147.59870	117.655	14.41	0.2215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			679.49870	760.155	14.41	0.7785	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,163.21570	1,265.038	13.74	0.9401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			31.31570	22.538	13.74	0.0599	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,410.92550	1,311.613	18.32	0.8376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			82.82550	94.113	18.32	0.1624	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,769.86260	1,666.678	19.09	0.8925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			51.76260	59.178	19.09	0.1075	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,582.01260	1,691.256	14.92	0.9755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			10.11260	8.756	14.92	0.0245	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,037.34550	2,147.286	17.04	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			5.44550	4.786	17.04	0.0127	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			326.30960	371.848	15.35	0.5064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			454.40960	389.348	15.35	0.4936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,300.98290	1,405.774	13.58	0.9616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			19.08290	13.273	13.58	0.0384	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			772.40910	859.244	14.25	0.8237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			110.50910	86.744	14.25	0.1763	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			415.71070	474.303	15.04	0.5953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			333.81070	281.803	15.04	0.4047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,479.30500	2,371.247	20.30	0.9530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			21.20500	23.747	20.30	0.0470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,311.86240	1,214.210	18.06	0.8184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			93.76240	106.710	18.06	0.1816	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			239.81330	197.781	14.76	0.3202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			521.71330	590.281	14.76	0.6798	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,789.46160	1,899.097	15.89	0.9820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			7.56160	6.597	15.89	0.0180	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			693.32120	774.896	14.38	0.7858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			141.42120	112.396	14.38	0.2142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,420.00110	1,320.549	18.34	0.8392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			81.90110	93.049	18.34	0.1608	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			240.03000	274.032	16.04	0.4014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			638.13000	561.532	16.04	0.5986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,425.25250	3,315.446	21.95	0.9833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			7.15250	7.946	21.95	0.0167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			864.97340	956.508	14.12	0.8606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			83.07340	64.008	14.12	0.1394	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,280.86450	4,170.850	23.48	0.9928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.76450	3.350	23.48	0.0072	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			265.98370	303.575	15.81	0.4347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			574.08370	501.074	15.81	0.5653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,395.48830	3,285.703	21.90	0.9827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			7.38830	8.203	21.90	0.0173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			160.99200	183.637	16.93	0.2896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			909.09200	821.137	16.93	0.7104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,048.97260	2,939.494	21.27	0.9752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			10.87260	11.994	21.27	0.0248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			248.39030	283.560	15.96	0.4123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			616.49030	541.060	15.96	0.5877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			613.02430	688.959	14.55	0.7405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			181.12430	146.459	14.55	0.2595	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			294.67250	336.112	15.58	0.4698	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			512.77250	443.612	15.58	0.5302	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,355.81620	3,246.060	21.83	0.9820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			7.71620	8.560	21.83	0.0180	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			28.20210	31.835	19.91	0.0616	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,246.30210	2,139.335	19.91	0.9384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			593.95120	668.434	14.59	0.7286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			192.05120	155.934	14.59	0.2714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			166.70400	190.043	16.86	0.2980	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			884.80400	797.543	16.86	0.7020	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			6.49400	7.228	22.11	0.0153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,514.59400	3,404.728	22.11	0.9847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,782.88940	2,673.867	20.81	0.9667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			14.78940	16.367	20.81	0.0333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,464.95120	3,355.118	22.02	0.9839	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			6.85120	7.618	22.02	0.0161	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			6.42530	7.153	22.13	0.0151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,524.52530	3,414.653	22.13	0.9849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			6.35710	7.079	22.15	0.0150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,534.45710	3,424.579	22.15	0.9850	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,232.63040	4,122.907	23.13	0.9916	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.43040	4.006	23.13	0.0084	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			255.41050	212.890	15.15	0.3244	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			546.21050	613.991	15.15	0.6756	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			331.31590	282.232	15.50	0.3801	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			493.21590	554.032	15.50	0.6199	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			253.36580	213.367	15.48	0.3037	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			638.56580	708.067	15.48	0.6963	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			816.77880	895.266	15.48	0.7673	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			185.97880	155.466	15.48	0.2327	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,124.64630	1,037.531	18.14	0.7162	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			195.44630	217.331	18.14	0.2838	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,224.00450	1,134.549	18.39	0.7418	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			174.80450	194.350	18.39	0.2582	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			843.97540	918.627	15.48	0.7404	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			235.67540	201.027	15.48	0.2596	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			856.81130	932.604	15.47	0.7461	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			228.51130	195.004	15.47	0.2539	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			246.67740	210.295	15.50	0.2682	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			824.97740	897.894	15.50	0.7318	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			763.88170	833.124	15.64	0.7016	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			285.58170	245.524	15.64	0.2984	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,020.44560	1,922.880	19.92	0.8443	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			110.94560	122.680	19.92	0.1557	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,381.24580	1,478.465	15.15	0.9007	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			70.74580	58.665	15.15	0.0993	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,516.08740	1,424.499	18.93	0.7671	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			138.31190	152.939	19.48	0.1890	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			176.58740	194.298	18.93	0.2329	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,006.37020	1,090.002	15.35	0.8021	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			165.87020	140.202	15.35	0.1979	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			197.08100	167.963	15.42	0.2266	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			927.58100	1,007.763	15.42	0.7734	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,777.81190	1,683.139	19.48	0.8110	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			731.08550	662.857	16.86	0.5316	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			437.38550	478.757	16.86	0.4684	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			719.90560	652.488	16.83	0.5245	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			450.50560	492.688	16.83	0.4755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			374.18520	330.568	15.68	0.3230	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			853.78520	920.368	15.68	0.6770	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,327.84570	2,231.354	20.00	0.8304	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	16.16	Call			147.44570	161.154	20.00	0.1696	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			922.74340	851.091	17.18	0.5642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			79.87120	69.299	15.31	0.0975	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			910.93910	980.695	15.54	0.7033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			331.33910	290.895	15.54	0.2967	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			649.69610	703.714	16.29	0.5684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			580.09610	523.914	16.29	0.4316	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			631.49300	572.702	16.42	0.4550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			742.28740	677.488	16.71	0.5004	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,023.38570	2,127.400	15.68	0.9429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			43.78570	37.600	15.68	0.0571	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,184.06010	2,089.035	19.77	0.8141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			163.66010	178.835	19.77	0.1859	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,659.47120	1,759.099	15.31	0.9025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			228.20250	249.065	19.07	0.2475	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,003.49300	1,080.226	15.43	0.7408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			273.89300	240.426	15.43	0.2592	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,125.89810	1,207.727	15.30	0.7835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			216.29810	187.927	15.30	0.2165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			541.88740	587.288	16.71	0.4996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			92.03350	80.058	15.22	0.1103	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,963.44290	1,871.036	19.42	0.7854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			193.04290	210.836	19.42	0.2146	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,264.18770	1,182.616	17.99	0.6587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			333.78770	362.416	17.99	0.3413	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,748.60250	1,659.265	19.07	0.7525	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			293.35080	318.560	18.36	0.3062	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			922.72740	993.607	15.52	0.7084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			323.12740	283.807	15.52	0.2916	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			291.48180	256.561	15.46	0.2715	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			971.08180	1,046.361	15.46	0.7285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,571.63350	1,669.858	15.22	0.8897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,175.87520	1,259.609	15.25	0.7992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			196.27520	169.809	15.25	0.2008	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,714.83650	1,625.534	19.00	0.7470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			234.43650	255.334	19.00	0.2530	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,423.75080	1,338.760	18.36	0.6938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,590.60250	3,486.043	22.23	0.9162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			69.88740	75.501	22.25	0.0834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,600.28740	3,495.701	22.25	0.9166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,580.91960	3,476.388	22.21	0.9158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,295.63210	1,213.340	18.07	0.6660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			325.23210	353.140	18.07	0.3340	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,023.27270	1,100.872	15.41	0.7481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			263.67270	231.072	15.41	0.2519	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			70.20250	75.843	22.23	0.0838	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		101.42820	88.394	15.15	0.1201	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		799.57970	863.028	15.83	0.6504	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		419.97970	373.228	15.83	0.3496	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,335.27300	1,252.110	18.16	0.6749	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		314.87300	341.910	18.16	0.3251	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		70.51960	76.188	22.21	0.0842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		452.34340	490.891	17.18	0.4358	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,225.22980	1,144.580	17.90	0.6493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		344.82980	374.380	17.90	0.3507	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,547.01030	1,459.723	18.63	0.7178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		266.61030	289.523	18.63	0.2822	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,511.02820	1,608.194	15.15	0.8799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		611.09300	662.501	16.42	0.5450	0.00	0	767
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,341.06180	1,260.699	17.98	0.6406	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		399.76180	430.099	17.98	0.3594	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,003.58590	1,913.207	19.27	0.7564	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		252.28590	272.607	19.27	0.2436	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		915.68570	849.416	16.99	0.5158	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		608.08570	652.616	16.99	0.4842	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		852.44240	788.849	16.82	0.4928	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		653.34240	700.549	16.82	0.5072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,398.13510	1,482.454	15.37	0.7786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		275.53510	248.954	15.37	0.2214	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,475.36470	2,383.186	19.73	0.7728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		267.96470	286.686	19.73	0.2272	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,432.88150	1,518.304	15.33	0.7878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		260.28150	234.804	15.33	0.2122	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,432.41190	1,354.311	17.98	0.6176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		495.01190	527.811	17.98	0.3824	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,037.17570	1,103.000	15.84	0.6607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		504.57570	459.500	15.84	0.3393	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,455.30050	1,376.696	18.02	0.6222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		487.90050	520.196	18.02	0.3778	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,811.29590	1,904.923	14.93	0.8711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		138.69590	121.423	14.93	0.1289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,185.99910	3,296.109	15.39	0.9819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		13.39910	12.609	15.39	0.0181	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,006.28000	1,070.551	15.93	0.6480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		533.68000	487.051	15.93	0.3520	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,237.56500	2,337.215	14.51	0.9327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		64.96500	53.715	14.51	0.0673	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,461.08280	1,547.377	15.30	0.7951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		248.48280	223.877	15.30	0.2049	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		2,698.32890	2,803.012	14.10	0.9711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		25.72890	19.512	14.10	0.0289	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		1,614.90970	1,705.380	15.13	0.8318	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			192.30970	171.880	15.13	0.1682	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,738.62370	1,654.542	18.58	0.6731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			411.22370	438.042	18.58	0.3269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,140.22490	1,070.150	17.39	0.5516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			602.82490	643.650	17.39	0.4484	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,232.94370	1,311.519	15.56	0.7303	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			360.34370	328.019	15.56	0.2697	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,210.68980	1,138.678	17.53	0.5690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			573.28980	612.178	17.53	0.4310	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,317.05620	1,398.659	15.46	0.7558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			314.45620	285.159	15.46	0.2442	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,893.18390	1,988.059	14.84	0.8853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			120.58390	104.559	14.84	0.1147	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,598.24350	2,504.688	19.90	0.7857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			250.84350	268.188	19.90	0.2143	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,571.80200	2,478.535	19.86	0.7830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			254.40200	272.035	19.86	0.2170	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,284.24400	1,364.694	15.50	0.7460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			331.64400	301.193	15.50	0.2540	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,762.90460	1,678.408	18.63	0.6770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			405.50460	431.908	18.63	0.3230	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,135.07980	1,209.535	15.68	0.6980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			422.47980	386.035	15.68	0.3020	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,285.08870	2,195.275	19.47	0.7509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			297.68870	318.775	19.47	0.2491	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,123.81160	1,197.201	15.70	0.6939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			431.21160	393.701	15.70	0.3061	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			157.53520	164.688	21.64	0.1360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,694.93520	3,591.188	21.64	0.8640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			158.55140	165.790	21.61	0.1369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,675.95140	3,572.290	21.61	0.8631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,682.34610	1,599.257	18.47	0.6638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			424.94610	452.757	18.47	0.3362	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			158.04200	165.238	21.62	0.1365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,685.44200	3,581.738	21.62	0.8635	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			687.90090	635.362	16.34	0.4059	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			910.00090	968.462	16.34	0.5941	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			602.21930	555.023	16.09	0.3648	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,041.91930	1,106.023	16.09	0.6352	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,095.87220	1,030.992	17.19	0.5062	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			765.37220	812.492	17.19	0.4938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,240.33920	2,153.683	19.08	0.6890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			462.33920	488.883	19.08	0.3110	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,777.18590	1,865.160	15.19	0.8103	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			265.18590	239.960	15.19	0.1897	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,380.83040	3,493.872	14.66	0.9770	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	11.00	Put			18.83040	18.672	14.66	0.0230	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,701.70000	1,789.763	15.39	0.7918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			299.70000	274.563	15.39	0.2082	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,462.25160	1,388.860	17.80	0.5685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			684.25160	724.059	17.80	0.4315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,027.18270	2,123.436	14.56	0.8656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			165.18270	148.236	14.56	0.1344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,945.50190	2,039.293	14.76	0.8490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			193.50190	174.093	14.76	0.1510	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,102.36410	2,017.738	18.89	0.6709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			494.36410	522.938	18.89	0.3291	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,158.87000	2,073.392	18.97	0.6785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			480.87000	508.592	18.97	0.3215	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			763.80300	808.921	17.46	0.4708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,271.80300	1,203.721	17.46	0.5292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			770.12930	815.627	17.44	0.4738	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,258.12930	1,190.427	17.44	0.5262	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,916.50210	2,009.363	14.83	0.8427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			204.50210	184.163	14.83	0.1573	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			766.95890	812.266	17.45	0.4723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,264.95890	1,197.066	17.45	0.5277	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			906.03870	955.524	17.54	0.4983	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,282.93870	1,217.624	17.54	0.5017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			911.88380	959.854	17.88	0.4819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,441.78380	1,374.054	17.88	0.5181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			908.74570	956.549	17.90	0.4806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,448.64570	1,380.749	17.90	0.5194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			915.03440	963.178	17.87	0.4832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,434.93440	1,367.378	17.87	0.5168	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,468.79790	1,403.331	17.99	0.4965	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,050.69790	1,102.631	17.99	0.5035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,055.74970	1,106.404	18.24	0.4897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,622.54970	1,554.904	18.24	0.5103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,052.63340	1,103.134	18.25	0.4886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,629.43340	1,561.634	18.25	0.5114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,058.87700	1,109.685	18.23	0.4909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,615.67700	1,548.185	18.23	0.5091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,613.49090	1,682.784	17.17	0.6267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,040.19090	988.684	17.17	0.3733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,609.17060	1,678.296	17.18	0.6255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,045.87060	994.196	17.18	0.3745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,617.81780	1,687.278	17.16	0.6279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,034.51780	983.178	17.16	0.3721	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,237.31770	2,310.938	18.63	0.6255	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,567.71770	1,516.038	18.63	0.3745	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,233.05330	2,306.578	18.64	0.6247	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,573.45330	1,521.678	18.64	0.3753	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,228.79840	2,302.226	18.64	0.6239	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,579.19840	1,527.326	18.64	0.3761	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,694.29230	1,643.571	18.87	0.3822	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,271.89230	2,346.771	18.87	0.6178	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,406.13940	2,479.622	18.88	0.6284	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,685.33940	1,632.922	18.88	0.3716	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,401.88940	2,475.914	18.89	0.6277	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,691.08940	1,639.214	18.89	0.3723	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,410.39820	2,483.340	18.86	0.6292	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,679.59820	1,626.640	18.86	0.3708	0.00	0	0
Total \$ / R Option												1,256,215.00	10,000	3,011,948
Total \$ / R												797,146,088.70	67,213	4,372,941
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.89250		13.78190			0.0000	138,925.00	10	529
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.08980		13.97960			0.0000	0.00	0	12
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.28350		14.17260			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.47520		14.36200			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.06410		14.94330			0.0000	0.00	0	0
Total \$ / R MAXI Future												138,925.00	10	713
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			39,196.80360	44,809.685	15.11	0.5739	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			36,006.80360	30,559.685	15.11	0.4261	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			38,734.93770	44,298.708	15.12	0.5697	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			36,544.93770	31,048.709	15.12	0.4303	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			39,662.95500	45,324.822	15.10	0.5782	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			35,472.95500	30,074.822	15.10	0.4218	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			73,835.96780	79,809.492	16.01	0.6185	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			47,875.96780	42,829.492	16.01	0.3815	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			73,344.36400	79,287.232	16.03	0.6158	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			48,384.36400	43,307.232	16.03	0.3842	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			74,330.39780	80,334.633	16.00	0.6211	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			47,370.39780	42,354.633	16.00	0.3789	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			89,560.34070	95,403.274	16.26	0.5996	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			65,300.34070	60,053.274	16.26	0.4004	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			89,106.44670	94,924.506	16.28	0.5975	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			65,846.44670	60,574.506	16.28	0.4025	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			90,016.45930	95,884.314	16.25	0.6017	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			64,756.45930	59,534.315	16.25	0.3983	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			108,726.83740	114,989.258	16.36	0.6104	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			74,526.83740	69,469.258	16.36	0.3896	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			109,634.44180	115,944.097	16.33	0.6139	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			73,434.44180	68,424.097	16.33	0.3861	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			109,179.67190	115,465.426	16.34	0.6121	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			73,979.67190	68,945.426	16.34	0.3879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			161,349.09130	168,278.358	17.17	0.6267	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			104,019.09130	98,868.358	17.17	0.3733	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			160,917.06230	167,829.647	17.18	0.6255	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			104,587.06230	99,419.647	17.18	0.3745	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			161,781.78000	168,727.751	17.16	0.6279	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			103,451.78000	98,317.751	17.16	0.3721	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												138,925.00	10	713
£ / R	On 31/10/2017	Foreign Exchange Future			18.00490		17.97630			0.0000	0.00	0	43	
£ / R	On 18/12/2017	Foreign Exchange Future			18.17650		18.14540			0.0000	91,991,266.50	5,061	199,428	
£ / R	On 19/03/2018	Foreign Exchange Future			18.48930		18.45910			0.0000	0.00	0	1,420	
£ / R	On 18/06/2018	Foreign Exchange Future			18.79710		18.76630			0.0000	0.00	0	3,383	
£ / R	On 17/09/2018	Foreign Exchange Future			19.10230		19.06850			0.0000	0.00	0	1,665	
£ / R	On 14/06/2019	Foreign Exchange Future			19.79520		19.75010			0.0000	0.00	0	0	
Total £ / R Future												91,991,266.50	5,061	205,939
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			916.45880	946.420	13.99	0.9277	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			20.15880	21.520	13.99	0.0723	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			907.30870	936.824	13.93	0.9263	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			21.00870	21.923	13.93	0.0737	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			925.63670	956.027	14.05	0.9291	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			19.33670	21.127	14.05	0.0709	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			2.85930	2.798	26.94	0.0042	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,997.45930	6,966.298	26.94	0.9958	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			567.35260	550.553	16.61	0.4921	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			512.75260	527.053	16.61	0.5079	0.00	0	400	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,779.57520	1,747.662	18.59	0.8383	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			124.97520	124.162	18.59	0.1617	0.00	0	800	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			2.82940	2.768	26.94	0.0042	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			7,007.42940	6,976.268	26.94	0.9958	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			2.79990	2.739	26.94	0.0042	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			7,017.39990	6,986.239	26.94	0.9958	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			1,561.72650	1,588.733	16.56	0.7585	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			312.62650	309.433	16.56	0.2415	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			2,027.98450	2,002.170	18.60	0.7336	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call			347.08450	351.470	18.60	0.2664	0.00	0	500	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			1,554.53250	1,581.485	16.56	0.7569	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			315.43250	312.185	16.56	0.2431	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			1,547.36020	1,574.259	16.56	0.7552	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			318.26020	314.958	16.56	0.2448	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call			1,716.80860	1,744.855	16.58	0.7914	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put			257.70860	255.555	16.58	0.2086	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call			1,499.94100	1,524.284	16.68	0.6614	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put			643.64100	637.184	16.68	0.3386	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,511.40340	1,535.884	16.67	0.6644	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			635.10340	628.784	16.67	0.3356	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,505.66680	1,530.073	16.68	0.6629	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			639.36680	632.973	16.68	0.3371	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,671.52570	1,698.101	16.83	0.6420	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			843.02570	835.801	16.83	0.3580	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,666.16650	1,692.676	16.83	0.6407	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			847.66650	840.376	16.83	0.3593	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,660.82840	1,687.258	16.84	0.6395	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			852.32840	844.958	16.84	0.3605	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,289.18380	2,327.866	16.87	0.6513	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,159.08380	1,152.666	16.87	0.3487	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,283.76620	2,322.377	16.87	0.6504	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,163.66620	1,157.177	16.87	0.3496	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,278.35880	2,316.889	16.87	0.6495	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,168.25880	1,161.689	16.87	0.3505	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												91,991,266.50	5,061	208,139
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12356		0.12275			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12597		0.12516			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12838		0.12755			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14196		0.14098			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,292.12080	1,372.438	15.73	0.9542	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			17.32080	16.838	15.73	0.0458	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			526.12150	572.046	16.91	0.6642	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			251.32150	216.446	16.91	0.3358	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			162.48860	178.552	18.81	0.2870	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			887.68860	822.952	18.81	0.7130	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			895.81840	945.100	18.25	0.6765	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			379.71840	348.000	18.25	0.3235	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			457.69960	486.852	19.57	0.4307	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			941.59960	889.752	19.57	0.5693	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,604.92730	1,674.100	17.01	0.8936	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			88.82730	77.000	17.01	0.1064	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			721.91960	758.039	19.44	0.5016	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			966.41960	919.939	19.44	0.4984	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			422.70650	445.325	20.39	0.3361	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,667.20650	1,607.225	20.39	0.6639	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,195.86890	1,248.238	18.29	0.6978	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			440.36890	410.138	18.29	0.3022	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,957.12530	2,018.036	19.01	0.6843	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			859.52530	821.836	19.01	0.3157	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,516.64310	1,570.548	20.18	0.5731	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,419.04310	1,374.348	20.18	0.4269	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,512.39650	2,587.147	17.42	0.8039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			414.79650	390.947	17.42	0.1961	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	11/10/2017	Foreign Exchange Future			16.12530		15.97290			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.17560		16.02530			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.23760		16.08430			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.28760		16.13350			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.36330		16.20880			0.0000	24,135,867.50	1,475	104,240
€ / R	On	27/12/2017	Foreign Exchange Future			16.39590		16.24230			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.52140		16.36770			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.68820		16.53270			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			17.01410		16.85530			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.34240		17.18020			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.41760		18.24040			0.0000	0.00	0	0
Total € / R Future												24,135,867.50	1,475	127,873
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			89.30910	28.846	10.91	0.2372	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			82.20910	174.146	10.91	0.7628	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			22.98660	12.561	12.83	0.0582	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			628.28660	768.161	12.83	0.9418	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			197.54370	139.482	12.84	0.3083	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			371.84370	467.082	12.84	0.6917	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			91.76070	61.644	12.62	0.1489	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			715.26070	839.244	12.62	0.8511	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			523.26720	613.608	14.08	0.6510	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			314.46720	250.308	14.08	0.3490	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			423.44020	501.746	14.29	0.5749	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			414.64020	338.446	14.29	0.4251	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			638.96970	741.319	13.87	0.7243	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			230.16970	178.020	13.87	0.2757	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			770.54340	884.365	13.66	0.7918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			161.74340	121.065	13.66	0.2082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,087.96000	2,241.212	15.96	0.9818	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			9.16000	7.912	15.96	0.0182	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			622.24250	522.957	14.81	0.5477	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			301.04250	356.257	14.81	0.4523	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			279.71980	331.378	14.95	0.4281	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			670.91980	568.078	14.95	0.5719	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.74020	6.084	25.25	0.0101	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,205.94020	5,052.784	25.25	0.9899	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,216.75090	2,370.188	16.48	0.9844	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			7.95090	6.888	16.48	0.0156	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			55.72060	68.080	17.68	0.1122	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,916.92060	1,774.780	17.68	0.8878	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			57.08270	69.733	17.66	0.1145	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,898.28270	1,756.433	17.66	0.8855	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			529.54670	437.866	14.53	0.4971	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			348.34670	411.166	14.53	0.5029	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			56.39760	68.901	17.67	0.1133	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,907.59760	1,765.601	17.67	0.8867	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			190.72830	146.935	14.13	0.2244	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			813.02830	922.835	14.13	0.7756	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			305.51510	252.128	14.73	0.2820	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			873.21510	973.528	14.73	0.7180	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			103.25210	90.199	14.66	0.1094	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,767.08140	1,909.387	14.64	0.8896	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			104.38140	91.187	14.64	0.1104	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			102.13610	89.219	14.67	0.1083	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			38.81060	33.873	15.91	0.0446	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,571.51060	2,722.073	15.91	0.9554	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,616.81840	1,748.926	14.38	0.8686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			134.11840	110.726	14.38	0.1314	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,775.95210	1,918.399	14.66	0.8906	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,576.54260	1,707.308	14.40	0.8609	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			143.84260	119.108	14.40	0.1391	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			671.48070	593.809	15.42	0.4359	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			704.18070	782.009	15.42	0.5641	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,784.83610	1,927.419	14.67	0.8917	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,648.28140	1,775.330	14.79	0.7927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			292.98140	261.230	14.79	0.2073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,142.10400	3,295.983	14.72	0.9635	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			36.80400	31.883	14.72	0.0365	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,655.45960	1,782.768	14.79	0.7942	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			290.15960	258.668	14.79	0.2058	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,833.16980	1,966.909	14.73	0.8292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			227.86980	202.809	14.73	0.1708	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,886.11470	3,735.446	19.93	0.8532	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			191.41470	199.546	19.93	0.1468	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,641.12170	1,767.913	14.79	0.7911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			295.82170	263.813	14.79	0.2089	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,089.01360	1,173.447	15.83	0.5639	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,028.81360	951.047	15.83	0.4361	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,097.28450	1,182.321	15.81	0.5669	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,017.08450	939.921	15.81	0.4331	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,093.13790	1,177.876	15.82	0.5654	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,022.93790	945.476	15.82	0.4346	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			837.14540	783.946	15.68	0.2961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,212.11940	2,335.880	15.69	0.7029	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			841.71940	788.280	15.69	0.2971	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,206.70660	2,330.227	15.69	0.7018	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			846.30660	792.627	15.69	0.2982	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,217.54540	2,341.546	15.68	0.7039	0.00	0	0
Total € / R Option												0.00	0	418,652
Total € / R												24,135,867.50	1,475	546,525
AUS / R	On	18/12/2017	Foreign Exchange Future			10.77620		10.74920			0.0000	2,694,050.00	250	10,246
AUS / R	On	27/12/2017	Foreign Exchange Future			10.79040		10.76400			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.92080		10.89440			0.0000	0.00	0	100
AUS / R	On	18/06/2018	Foreign Exchange Future			11.06280		11.03590			0.0000	0.00	0	1,524
AUS / R	On	17/09/2018	Foreign Exchange Future			11.20260		11.17370			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.62820		11.59300			0.0000	0.00	0	0
Total AU\$ / R Future												2,694,050.00	250	11,870
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			45.42570	46.809	17.68	0.1162	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,176.22570	1,150.609	17.68	0.8838	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			47.05850	48.502	17.64	0.1199	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,157.85850	1,132.302	17.64	0.8801	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			46.23450	47.648	17.66	0.1181	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,167.03450	1,141.448	17.66	0.8819	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			820.89570	843.297	14.92	0.8667	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			56.89570	52.897	14.92	0.1333	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			812.49670	834.812	14.92	0.8636	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			58.49670	54.412	14.92	0.1364	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			829.32900	851.815	14.92	0.8697	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			55.32900	51.415	14.92	0.1303	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,023.20180	1,044.754	15.31	0.8211	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			118.80180	113.955	15.31	0.1789	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,015.29910	1,036.782	15.30	0.8186	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			120.89910	115.982	15.30	0.1814	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,007.42210	1,028.835	15.30	0.8160	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			123.02210	118.035	15.30	0.1840	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			302.60900	294.975	14.63	0.3155	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			840.98490	860.437	14.62	0.6901	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			295.08490	287.637	14.62	0.3099	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			834.55350	853.913	14.62	0.6873	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			298.65350	291.113	14.62	0.3127	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			828.50900	847.775	14.63	0.6845	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			660.89340	676.962	14.66	0.5490	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			607.19340	594.362	14.66	0.4510	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			656.42770	672.415	14.66	0.5465	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			612.72770	599.815	14.66	0.4535	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			665.38030	681.534	14.65	0.5515	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			601.68030	588.934	14.65	0.4485	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			574.51610	564.705	14.23	0.3508	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,158.08280	1,183.650	14.21	0.6529	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			565.08280	555.450	14.21	0.3471	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,152.78610	1,178.259	14.22	0.6510	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			569.78610	560.059	14.22	0.3490	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,147.51610	1,172.905	14.23	0.6492	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,694,050.00	250	11,870
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.08790		11.01050			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.25030		11.17350			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.40620		11.33000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			562.23780	620.176	13.44	0.8088	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			91.73780	72.276	13.44	0.1912	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			554.90950	612.322	13.44	0.8044	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			94.40950	74.422	13.44	0.1956	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			569.62070	628.074	13.43	0.8131	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			89.12070	70.174	13.43	0.1869	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,167.82590	1,236.897	13.89	0.8920	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			64.32590	56.597	13.89	0.1080	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,159.26570	1,227.838	13.86	0.8904	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			65.76570	57.538	13.86	0.1096	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,176.41060	1,245.972	13.91	0.8936	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			62.91060	55.672	13.91	0.1064	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			812.35040	859.604	13.89	0.6959	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			302.35040	273.404	13.89	0.3041	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			806.48610	853.472	13.90	0.6930	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			306.48610	277.272	13.90	0.3070	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			818.24750	865.768	13.88	0.6988	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			298.24750	269.568	13.88	0.3012	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	18/12/2017	Foreign Exchange Future			14.27440		14.15600			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.57390		14.45490			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.87340		14.75230			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.41710		16.27980			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			447.61200	509.358	14.84	0.6154	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			321.61200	264.958	14.84	0.3846	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			442.50690	503.730	14.85	0.6112	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			326.50690	269.330	14.85	0.3888	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			452.75990	515.029	14.83	0.6196	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			316.75990	260.629	14.83	0.3804	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			771.76930	840.240	15.76	0.6302	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			466.86930	416.340	15.76	0.3698	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			766.66440	834.796	15.77	0.6276	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			471.76440	420.896	15.77	0.3724	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			776.90210	845.715	15.74	0.6328	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			462.00210	411.815	15.74	0.3672	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			897.62120	966.983	15.99	0.5955	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			675.32120	623.583	15.99	0.4045	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			893.05780	962.156	16.00	0.5934	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			680.75780	628.756	16.00	0.4066	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			888.51610	957.352	16.02	0.5914	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			686.21610	633.952	16.02	0.4086	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,148.24130	2,261.128	15.39	0.7396	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			598.44130	574.028	15.39	0.2604	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,142.42830	2,254.599	15.40	0.7385	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			602.62830	577.499	15.40	0.2615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,154.07020	2,267.676	15.39	0.7408	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			594.27020	570.576	15.39	0.2592	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.08110		2.06590			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.09900		2.08410			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.11620		2.10130			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18400		2.16880			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,392.40550	1,521.114	15.36	0.8547	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			133.40550	110.114	15.36	0.1453	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,312.51180	1,437.891	15.34	0.8371	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			153.51180	126.891	15.34	0.1629	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,235.76840	1,356.581	15.33	0.8183	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			176.76840	145.581	15.33	0.1817	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			313.43550	280.832	15.74	0.2121	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,904.03330	2,025.549	15.76	0.8151	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			263.03330	235.548	15.76	0.1849	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,828.44710	1,947.458	15.75	0.8017	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			287.44710	257.458	15.75	0.1983	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,754.43550	1,870.832	15.74	0.7879	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,535.14150	1,630.439	15.71	0.6628	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	Put			722.14150	668.439	15.71	0.3372	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,480.90980	1,573.696	15.76	0.6486	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			767.90980	711.696	15.76	0.3514	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,590.94570	1,688.755	15.65	0.6769	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			677.94570	626.755	15.65	0.3231	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,846.18500	2,961.592	16.32	0.7152	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			958.18500	921.592	16.32	0.2848	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,786.69500	2,897.673	16.32	0.7071	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			998.69500	957.673	16.32	0.2929	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,906.65320	3,026.392	16.33	0.7232	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			918.65320	886.392	16.33	0.2768	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			2.20930		2.18800			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.25370		2.23190			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29890		2.27680			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.60750		2.58280			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,942.65720	2,135.452	14.97	0.9358	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			62.65720	42.452	14.97	0.0642	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,853.80730	2,043.799	15.00	0.9254	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			73.80730	50.799	15.00	0.0746	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,766.46440	1,953.415	15.04	0.9139	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			86.46440	60.414	15.04	0.0861	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,245.53010	1,367.181	16.10	0.6414	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			726.53010	630.182	16.10	0.3586	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,195.22920	1,312.753	16.18	0.6250	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			776.22920	675.753	16.18	0.3750	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,297.60340	1,423.393	16.01	0.6577	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			678.60340	586.393	16.01	0.3423	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			888.51780	794.575	15.80	0.3577	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,506.86320	1,630.645	15.87	0.6291	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			938.86320	841.645	15.87	0.3709	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,458.64890	1,579.177	15.95	0.6160	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			990.64890	890.177	15.95	0.3840	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,556.51780	1,683.575	15.80	0.6423	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,772.31310	4,985.013	16.26	0.8406	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			544.31310	510.013	16.26	0.1594	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,922.70280	5,139.170	16.21	0.8516	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			494.70280	464.170	16.21	0.1484	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,847.12240	5,061.732	16.24	0.8461	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			519.12240	486.732	16.24	0.1539	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												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78290		1.76790			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.81180		1.79670			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.83940		1.82400			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.03230		2.01520			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			497.71020	571.202	15.91	0.5547	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			518.71020	442.202	15.91	0.4453	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			456.62680	523.559	16.02	0.5233	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			577.62680	494.559	16.02	0.4767	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			541.92960	622.081	15.80	0.5864	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			462.92960	393.081	15.80	0.4136	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,070.28620	1,163.253	15.81	0.6681	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			503.28620	445.253	15.81	0.3319	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,016.39660	1,105.685	15.90	0.6476	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			549.39660	487.685	15.90	0.3524	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,126.44010	1,223.071	15.71	0.6884	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			459.44010	405.071	15.71	0.3116	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,311.11550	1,399.373	15.85	0.6552	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			671.11550	605.373	15.85	0.3448	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,259.40030	1,345.633	15.95	0.6388	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			719.40030	651.633	15.95	0.3612	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,364.64010	1,454.968	15.74	0.6716	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			624.64010	560.968	15.74	0.3284	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,124.28650	3,265.166	16.59	0.7731	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			672.28650	642.166	16.59	0.2269	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,261.41790	3,401.615	16.51	0.7895	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			609.41790	578.615	16.51	0.2105	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,192.36030	3,332.872	16.55	0.7813	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			640.36030	609.872	16.55	0.2187	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			0.13280		0.13180			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13240		0.13130			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13170		0.13070			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74010		1.73150			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76930		1.76070			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79790		1.78940			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91790		1.90780			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.83980		9.81640			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.96640		9.94350			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.09180		10.06900			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.06050		11.03060			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			280.34000	291.574	15.77	0.5312	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			273.94000	261.774	15.77	0.4688	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			275.90680	286.698	15.78	0.5254	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			279.50680	266.898	15.78	0.4746	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			284.83110	296.508	15.77	0.5369	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			268.43110	256.708	15.77	0.4631	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			702.96400	719.088	15.81	0.7105	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			209.46400	202.688	15.81	0.2895	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			696.55630	712.582	15.82	0.7070	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			213.05630	206.182	15.82	0.2930	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			709.67270	725.884	15.81	0.7139	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			206.17270	199.484	15.81	0.2861	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			632.14900	645.633	15.35	0.6030	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			403.14900	393.833	15.35	0.3970	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			627.01770	640.436	15.36	0.5999	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			408.01770	398.636	15.36	0.4001	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			637.31280	650.864	15.34	0.6061	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			398.31280	389.064	15.34	0.3939	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,477.61500	1,502.052	14.88	0.7453	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			367.01500	361.552	14.88	0.2547	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,470.80190	1,495.178	14.88	0.7436	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			370.20190	364.678	14.88	0.2564	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,484.44640	1,508.949	14.88	0.7469	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			363.84640	358.449	14.88	0.2531	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			1.32990		1.32620			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34410		1.33880			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35950		1.35260			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45160		1.45070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			262.00000	299.000		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			162.00000	199.000		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			62.00000	99.000		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			388.00000	441.000		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			288.00000	341.000		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			188.00000	241.000		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			326.00000	395.000		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			226.00000	295.000		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			426.00000	495.000		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			1,307.00000	1,316.000		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			1,207.00000	1,216.000		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			1,407.00000	1,416.000		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			1.30840		1.31660			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31220		1.32040			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31600		1.32410			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			1.17780		1.17610			0.0000	11,778.00	10	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18440		1.18260			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19120		1.18930			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,778.00	10	40
Total QUANTO € / \$												11,778.00	10	40
RAIN	On	18/12/2017	Foreign Exchange Future			24,517.53000		24,324.36000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,913.83000		24,720.65000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.18370		10.11870			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.34110		10.27650			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.49720		10.43170			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.61490		11.54160			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			437.05930	480.422	14.05	0.7345	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			128.35930	106.721	14.05	0.2655	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			430.49540	473.491	14.06	0.7290	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			131.79540	109.790	14.06	0.2710	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			443.68490	487.412	14.04	0.7400	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			124.98490	103.711	14.04	0.2600	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			572.87900	611.353	14.44	0.6687	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			256.37900	230.253	14.44	0.3313	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			567.15650	605.367	14.45	0.6649	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			260.65650	234.267	14.45	0.3351	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			578.64350	617.384	14.42	0.6726	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			252.14350	226.284	14.42	0.3274	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			677.33770	716.564	14.36	0.6486	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			345.63770	319.364	14.36	0.3514	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			671.93600	710.944	14.37	0.6454	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			350.23600	323.744	14.37	0.3546	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			682.77370	722.222	14.35	0.6517	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			341.07370	315.022	14.35	0.3483	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,813.12290	1,874.727	14.85	0.8086	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			271.52290	259.827	14.85	0.1914	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,805.71660	1,867.210	14.85	0.8071	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			274.11660	262.310	14.85	0.1929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,820.55030	1,882.260	14.85	0.8100	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			268.95030	257.360	14.85	0.1900	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			3.76710		3.78490			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.72490		3.74540			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.68500		3.70570			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.71400		3.70720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	18,650
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			113.11270	100.481	12.88	0.5612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			68.21270	73.381	12.88	0.4388	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			107.29780	94.920	12.84	0.5430	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			72.39780	77.820	12.84	0.4570	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			119.10050	106.222	12.92	0.5793	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			64.20050	69.122	12.92	0.4207	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			277.84030	261.181	13.91	0.7433	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			52.44030	56.281	13.91	0.2567	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			270.19500	253.853	13.88	0.7338	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			54.79500	58.953	13.88	0.2662	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			285.56930	268.603	13.94	0.7526	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			50.16930	53.703	13.94	0.2474	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			201.08050	189.615	14.45	0.5465	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			155.38050	164.615	14.45	0.4535	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			195.75310	184.530	14.44	0.5375	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			160.05310	169.530	14.44	0.4625	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			206.49540	194.790	14.46	0.5554	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			150.79540	159.790	14.46	0.4446	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			390.88310	397.107	15.49	0.6433	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			203.68310	203.107	15.49	0.3567	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			385.33090	391.548	15.50	0.6380	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			208.13090	207.548	15.50	0.3620	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			379.83520	386.046	15.50	0.6327	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			212.63520	212.046	15.50	0.3673	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	18,650
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.41340		1.39720			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39520		1.37930			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.37690		1.36080			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												914 861 760.70	64,019	1,729,163
Total Options												1 256 215.00	10,000	3,432,800
Grand Total:												916,117,975.70	74,019	5,161,963