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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/10/2017 Foreign Exchange Future			13.55330		14.00100			0.0000	0.00	0	0
\$ / R On 20/10/2017 Foreign Exchange Future			13.56160		13.44710			0.0000	0.00	0	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.56590		13.45350			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.57470		13.46210			0.0000	129,638,385.00	9,550	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.59000		13.47730			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.59660		13.48380			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.60320		13.49030			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.61200		13.49900			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.61860		13.50550			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.62080		13.50770			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.64470		13.53150			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.64910		13.53580			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.65770		13.54440			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.68150		13.56810			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.68800		13.57460			0.0000	884,764,944.00	64,638	901,726
\$ / R On 22/12/2017 Foreign Exchange Future			13.69670		13.58320			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.70770		13.59390			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.72080		13.60680			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.73610		13.62180			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.78380		13.66860			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.78590		13.67070			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	13/02/2018	Foreign Exchange Future			13.81160		13.69600			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.81590		13.70020			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.88440		13.76760			0.0000	50,150,452.80	3,612	105,438
\$ / R	On	25/04/2018	Foreign Exchange Future			13.96340		13.84530			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.99680		13.87810			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.00510		13.88630			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.07620		13.95600			0.0000	520,819.40	37	108,586
\$ / R	On	02/07/2018	Foreign Exchange Future			14.10540		13.98470			0.0000	7,123,227.00	505	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.14300		14.02160			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.19270		14.07040			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.26510		14.14160			0.0000	0.00	0	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.38490		14.26050			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.45180		14.32730			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.58330		14.45860			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.65450		14.52970			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.84430		14.71920			0.0000	7,422,150.00	500	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.72080		15.58710			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.83790		15.70260			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.96010		15.82320			0.0000	0.00	0	184,000
Total \$ / R Future												1,079,619,978.20	78,842	1,409,547
\$ / R	On	18/10/2017	Foreign Exchange Option	14.00	Put			0.00000	446.700	16.02	1.0000	0.00	0	0
\$ / R	On	18/10/2017	Foreign Exchange Option	14.00	Call			0.00000	0.000	16.02	0.0000	0.00	0	0
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			306.06020	196.598	18.97	0.8221	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			13.16020	18.198	18.97	0.1779	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,356.71310	1,244.294	25.44	0.9983	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.21310	0.194	25.44	0.0017	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			552.42840	442.788	18.04	0.9307	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			5.92840	8.689	18.04	0.0693	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			146.02500	87.536	14.30	0.3986	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			108.12500	162.236	14.30	0.6014	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			93.39520	54.631	14.92	0.2755	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			165.49520	239.331	14.92	0.7245	0.00	0	40,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			246.71670	164.660	14.47	0.5918	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			58.81670	89.360	14.47	0.4082	0.00	0	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			551.72880	660.072	17.60	0.9643	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			9.62880	5.372	17.60	0.0357	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,988.29610	3,875.633	51.59	0.9989	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.39610	0.333	51.59	0.0011	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			644.83330	536.714	16.52	0.9266	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			6.93330	11.414	16.52	0.0734	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			0.00000	107.107	14.01	0.4626	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			0.00000	131.807	14.01	0.5374	237,252.06	1,800	1,800
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			106.23670	69.546	14.40	0.2723	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			233.53670	309.546	14.40	0.7277	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			84.69530	54.565	13.93	0.2174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			298.49530	381.165	13.93	0.7826	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			130.21260	87.464	13.94	0.2932	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			260.51260	330.663	13.94	0.7068	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			552.34810	459.113	15.64	0.7318	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			71.34810	91.113	15.64	0.2682	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			170.18840	122.762	14.13	0.3349	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			275.68840	341.362	14.13	0.6651	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			118.28010	83.532	14.19	0.2482	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			365.98010	444.332	14.19	0.7518	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			257.87780	215.885	15.56	0.4089	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			289.37780	360.585	15.56	0.5911	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,209.88460	4,097.234	29.58	0.9953	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.38460	1.934	29.58	0.0047	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			280.52960	238.806	15.83	0.4253	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			286.32960	357.906	15.83	0.5747	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			822.33930	931.306	15.37	0.9063	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			36.53930	32.206	15.37	0.0937	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			354.02020	305.984	16.11	0.4795	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			258.42020	323.684	16.11	0.5205	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			317.99700	289.429	16.65	0.4204	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			356.09700	440.929	16.65	0.5796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,049.19030	1,161.710	15.53	0.9172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			34.59030	33.710	15.53	0.0828	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			541.27970	638.094	16.24	0.7113	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			186.67970	170.094	16.24	0.2887	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			364.60760	329.766	16.73	0.4489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			339.20760	417.766	16.73	0.5511	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,383.97330	1,501.619	16.06	0.9629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			9.37330	13.619	16.06	0.0371	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,048.95510	1,945.064	20.76	0.9330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			23.55510	33.064	20.76	0.0670	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			877.24410	987.215	15.73	0.8695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			62.64410	59.215	15.73	0.1305	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,423.40920	1,540.820	16.25	0.9652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			8.80920	12.820	16.25	0.0348	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			580.08290	524.954	17.42	0.5834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			224.68290	282.954	17.42	0.4166	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			95.07920	125.406	19.02	0.2146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,120.47920	1,037.406	19.02	0.7854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			948.57500	872.554	18.56	0.7357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			123.17500	160.554	18.56	0.2643	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			463.63880	417.514	17.00	0.5162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			278.23880	345.514	17.00	0.4838	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			490.05440	441.773	17.10	0.5325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			264.65440	329.773	17.10	0.4675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,146.87170	1,062.839	19.09	0.7921	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	14.63	Call		91.47170	120.839	19.09	0.2079	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		885.53090	995.668	15.72	0.8722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		60.93090	57.668	15.72	0.1278	2,306,728.00	40,000	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		161.68230	147.618	16.15	0.2610	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		586.28230	685.618	16.15	0.7390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		619.83300	720.840	16.09	0.7582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		145.23300	132.840	16.09	0.2418	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		179.30130	163.457	16.22	0.2807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		553.90130	651.457	16.22	0.7193	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		566.71230	664.993	16.19	0.7272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		172.11230	156.993	16.19	0.2728	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		547.56680	644.755	16.23	0.7153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		182.96680	166.755	16.23	0.2847	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		73.55180	97.952	19.48	0.1734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,298.95180	1,209.952	19.48	0.8266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,194.75980	1,308.312	15.38	0.9456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		20.15980	20.312	15.38	0.0544	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		436.28490	525.735	16.47	0.6366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		261.68490	237.735	16.47	0.3634	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		198.10600	180.375	16.28	0.3009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		522.70600	618.375	16.28	0.6991	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		970.26500	1,081.834	15.62	0.8974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		45.66500	43.834	15.62	0.1026	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,583.28420	1,488.274	20.14	0.8769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		47.88420	66.274	20.14	0.1231	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,952.62590	1,850.157	20.63	0.9239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		27.22590	38.157	20.63	0.0761	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,374.35460	1,491.828	16.01	0.9623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		9.75460	13.828	16.01	0.0377	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,829.46020	1,945.081	18.25	0.9814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		4.86020	7.081	18.25	0.0186	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		230.43460	289.740	17.37	0.4242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		565.83460	511.740	17.37	0.5758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,103.05320	1,216.049	15.47	0.9288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		28.45320	28.049	15.47	0.0712	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		606.27350	706.625	16.11	0.7506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		151.67350	138.625	16.11	0.2494	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		299.82640	370.357	16.85	0.5087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		425.22640	382.357	16.85	0.4913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,674.80410	2,565.120	21.57	0.9709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		9.40410	13.120	21.57	0.0291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,481.50780	1,388.609	19.94	0.8603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		56.10780	76.609	19.94	0.1397	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		310.03470	281.534	16.60	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		384.63470	469.534	16.60	0.5940	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,581.52590	1,698.114	17.03	0.9729	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			6.92590	10.114	17.03	0.0271	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			535.04010	631.478	16.25	0.7073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			190.44010	173.478	16.25	0.2927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,592.59830	1,497.353	20.15	0.8784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			47.19830	65.353	20.15	0.1216	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			163.57400	209.682	18.03	0.3291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			768.97400	701.682	18.03	0.6709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,629.42540	3,518.257	24.66	0.9866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.02540	6.257	24.66	0.0134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			690.36280	794.374	15.96	0.7948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			115.76280	106.374	15.96	0.2052	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,486.76650	4,375.269	26.92	0.9931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.36650	3.269	26.92	0.0069	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			183.41050	233.715	17.81	0.3590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			698.81050	635.715	17.81	0.6410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,599.51910	3,488.350	24.55	0.9864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			4.11910	6.350	24.55	0.0136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			104.08020	136.743	18.86	0.2310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,059.48020	978.743	18.86	0.7690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,250.87150	3,139.664	23.23	0.9831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			5.47150	7.664	23.23	0.0169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			169.93720	217.419	17.95	0.3389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			745.33720	679.419	17.95	0.6611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			463.89460	555.505	16.41	0.6577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			239.29460	217.505	16.41	0.3423	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			205.61950	260.332	17.59	0.3907	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			631.01950	572.332	17.59	0.6093	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,559.64880	3,448.478	24.40	0.9861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			4.24880	6.478	24.40	0.0139	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			13.23630	18.568	21.26	0.0399	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,438.63630	2,330.568	21.26	0.9601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			447.18530	537.509	16.45	0.6451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			252.58530	229.509	16.45	0.3549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			108.20060	141.908	18.79	0.2383	496,678.00	3,500	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,033.60060	953.908	18.79	0.7617	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.76170	5.994	25.00	0.0127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,719.16170	3,607.994	25.00	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,982.35150	2,871.059	22.21	0.9796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			6.95150	9.059	22.21	0.0204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,669.30510	3,558.137	24.81	0.9869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.90510	6.137	24.81	0.0131	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.73390	5.966	25.04	0.0126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,729.13390	3,617.966	25.04	0.9874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.70640	5.938	25.07	0.0126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,739.10640	3,627.938	25.07	0.9874	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,438.40440	4,326.770	26.02	0.9927	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	22/12/2017	Foreign Exchange Option	18.02	Call			1.60440	3.470	26.02	0.0073	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			325.82160	293.885	16.79	0.4053	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			409.02160	490.585	16.79	0.5947	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			414.23100	371.242	16.92	0.4586	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			368.13100	438.942	16.92	0.5414	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			319.12050	283.680	16.71	0.3748	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			495.92050	574.480	16.71	0.6252	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			660.95680	744.854	16.55	0.7067	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			239.15680	208.754	16.55	0.2933	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,275.97330	1,186.709	19.30	0.7688	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			137.77330	162.809	19.30	0.2312	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,380.24570	1,288.338	19.55	0.7914	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			122.04570	144.438	19.55	0.2086	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			631.18870	704.683	16.82	0.6399	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			362.58870	320.883	16.82	0.3601	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			703.59210	781.709	16.66	0.6808	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			304.99210	267.909	16.66	0.3192	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			715.24920	794.071	16.63	0.6870	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			296.64920	260.271	16.63	0.3130	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			317.76590	279.623	16.69	0.3286	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			686.36590	763.423	16.69	0.6714	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			849.53030	936.694	16.42	0.7495	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			218.83030	190.794	16.42	0.2505	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,199.62790	2,097.313	20.97	0.8738	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			80.32790	93.213	20.97	0.1262	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,200.42240	1,301.711	16.21	0.8645	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			779.18940	861.469	16.51	0.7175	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,950.70170	1,851.589	20.53	0.8451	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			101.40170	117.489	20.53	0.1549	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			99.72240	85.811	16.21	0.1355	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,283.69650	2,180.459	21.11	0.8822	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			74.39650	86.359	21.11	0.1178	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,681.19550	1,586.525	20.05	0.8057	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			131.89550	152.425	20.05	0.1943	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			258.48940	225.569	16.51	0.2825	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			856.70830	786.068	17.98	0.5871	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			352.70830	397.668	17.98	0.4129	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			844.35870	774.628	17.94	0.5798	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			364.55870	410.528	17.94	0.4202	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			256.66930	287.835	19.14	0.2863	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,059.51890	1,151.543	16.13	0.7669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			373.92710	417.476	18.17	0.3890	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,374.57180	1,291.625	18.88	0.6902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			282.17180	316.025	18.88	0.3098	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,707.07110	1,618.116	19.60	0.7529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			214.67110	242.516	19.60	0.2471	0.00	0	2,500

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	Call			1,333.60810	1,434.001	15.90	0.8463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			512.86000	568.716	17.42	0.4930	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			460.32360	416.085	16.70	0.3766	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			727.92360	800.485	16.70	0.6234	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,507.26780	2,406.777	20.88	0.8552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			114.86780	131.177	20.88	0.1448	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,056.32710	983.076	18.17	0.6110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			103.18610	92.818	15.95	0.1250	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			779.88210	855.463	16.56	0.6501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			412.28210	371.063	16.56	0.3499	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			546.16350	604.712	17.27	0.5156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			688.56350	630.312	17.27	0.4844	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			745.26000	684.316	17.42	0.5070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			864.42930	798.316	17.72	0.5506	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,824.76040	1,935.733	16.31	0.9249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			57.16040	51.333	16.31	0.0751	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,360.46590	2,261.660	20.65	0.8407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			128.06590	146.060	20.65	0.1593	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,470.78610	1,577.218	15.95	0.8750	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			181.18400	205.636	19.95	0.2146	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			863.33240	943.424	16.36	0.6900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			345.73240	309.024	16.36	0.3100	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			972.33770	1,060.586	16.21	0.7357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			274.73770	246.185	16.21	0.2643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			452.02930	502.716	17.72	0.4494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			121.69560	106.677	15.86	0.1406	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,134.54090	2,038.724	20.30	0.8151	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			152.14090	173.124	20.30	0.1849	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,415.15800	1,331.227	18.97	0.6988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			272.75800	305.627	18.97	0.3012	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,913.58400	1,821.236	19.95	0.7854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			238.41260	267.610	19.33	0.2690	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			790.62410	866.809	16.54	0.6555	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			403.02410	362.409	16.54	0.3445	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			367.17270	328.968	16.43	0.3232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			834.77270	913.368	16.43	0.6768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,389.29560	1,491.077	15.86	0.8594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,018.48730	1,109.002	16.17	0.7527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			250.88730	224.602	16.17	0.2473	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,878.75710	1,787.011	19.90	0.7802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			186.35710	211.411	19.90	0.2198	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,580.81260	1,493.210	19.33	0.7310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,788.13610	3,678.099	23.29	0.9285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			55.48770	62.221	23.31	0.0712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,797.88770	3,687.821	23.31	0.9288	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,778.38610	3,668.378	23.27	0.9282	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,407.01420	1,323.276	18.96	0.6970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			274.61420	307.676	18.96	0.3030	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,447.87530	1,363.177	19.05	0.7055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			265.47530	297.577	19.05	0.2945	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			55.73610	62.499	23.29	0.0715	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			231.91890	207.143	16.13	0.2331	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			598.64720	546.514	17.06	0.4456	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			606.24720	670.914	17.06	0.5544	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			880.82700	961.815	16.32	0.6979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			333.22700	297.415	16.32	0.3021	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			55.98610	62.778	23.27	0.0718	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			136.00810	119.601	15.90	0.1537	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			678.84260	748.393	16.84	0.5967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			511.24260	463.993	16.84	0.4033	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,489.06930	1,403.435	19.14	0.7137	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,489.52160	1,407.865	18.85	0.6773	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			334.82160	371.265	18.85	0.3227	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,169.79330	2,077.038	20.04	0.7850	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			205.09330	230.438	20.04	0.2150	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,041.74580	975.064	17.83	0.5579	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			519.84580	571.864	17.83	0.4421	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			974.39770	910.547	17.66	0.5355	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			560.69770	615.647	17.66	0.4645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,244.31910	1,336.876	16.07	0.7398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			338.31910	310.676	16.07	0.2602	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,647.65690	2,552.931	20.42	0.7957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			223.65690	249.131	20.42	0.2043	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,277.02080	1,370.651	16.04	0.7496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			321.02080	294.451	16.04	0.2504	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,579.58500	1,500.795	18.76	0.6504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			425.58500	466.995	18.76	0.3496	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			914.14990	989.710	16.67	0.6177	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			598.14990	553.510	16.67	0.3823	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,603.28110	1,523.953	18.81	0.6547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			419.28110	460.153	18.81	0.3453	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,634.39330	1,736.775	15.64	0.8399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			178.39330	160.575	15.64	0.1601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,969.37190	3,089.445	15.15	0.9801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.37190	13.245	15.15	0.0199	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			885.77390	959.825	16.76	0.6051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			629.77390	583.625	16.76	0.3949	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,040.47140	2,150.404	15.14	0.9121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			84.47140	74.204	15.14	0.0879	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,303.59530	1,398.070	16.01	0.7573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			307.59530	281.870	16.01	0.2427	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,489.15030	2,604.369	14.63	0.9602	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	11.50	Put			33.15030	28.169	14.63	0.0398	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,449.04220	1,547.784	15.87	0.7965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			243.04220	221.584	15.87	0.2035	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,893.60190	1,809.613	19.34	0.7025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			349.60190	385.813	19.34	0.2975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,274.84000	1,204.073	18.16	0.5883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			520.84000	570.273	18.16	0.4117	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,090.93570	1,176.461	16.24	0.6894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			434.93570	400.261	16.24	0.3106	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,348.95880	1,275.914	18.31	0.6047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			494.95880	542.114	18.31	0.3953	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,168.18750	1,258.111	16.15	0.7159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			382.18750	351.911	16.15	0.2841	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,711.60270	1,815.658	15.54	0.8562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			155.60270	139.458	15.54	0.1438	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,772.81700	2,676.720	20.59	0.8075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			208.81700	232.920	20.59	0.1925	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,745.89960	2,650.090	20.56	0.8050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			211.89960	236.290	20.56	0.1950	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,137.44900	1,226.252	16.19	0.7058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			401.44900	370.052	16.19	0.2942	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,918.19100	1,833.771	19.38	0.7063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			344.19100	379.971	19.38	0.2937	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,004.29710	1,084.402	16.43	0.6558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			508.29710	468.202	16.43	0.3442	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,453.49900	2,361.097	20.15	0.7756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			249.49900	277.297	20.15	0.2244	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			993.90040	1,073.503	16.46	0.6515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			517.90040	477.303	16.46	0.3485	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			132.17670	147.511	22.57	0.1240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,886.17670	3,781.311	22.57	0.8760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			133.04960	148.463	22.53	0.1248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,867.04960	3,762.263	22.53	0.8752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,836.58470	1,753.399	19.25	0.6936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			362.58470	399.599	19.25	0.3064	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			132.61090	147.987	22.55	0.1244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,876.61090	3,771.787	22.55	0.8756	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			795.20450	741.971	17.10	0.4467	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			799.90450	867.371	17.10	0.5533	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			702.98400	654.445	16.85	0.4048	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			924.58400	997.445	16.85	0.5952	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,223.67940	1,158.611	17.89	0.5407	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			674.07940	731.311	17.89	0.4593	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,158.45910	3,282.431	14.09	0.9770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.85910	17.331	14.09	0.0230	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,855.25260	1,956.086	15.18	0.8370	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	12.50	Put			213.65260	190.986	15.18	0.1630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,400.69520	2,314.506	19.71	0.7125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			402.29520	439.606	19.71	0.2875	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,617.82810	1,718.128	15.97	0.7765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			326.22810	303.028	15.97	0.2235	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,317.34360	2,232.349	19.59	0.7026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			418.94360	457.449	19.59	0.2974	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,543.92220	1,642.235	16.04	0.7587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			362.32220	337.135	16.04	0.2413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,603.52450	1,530.491	18.47	0.5981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			605.12450	655.591	18.47	0.4019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			650.32420	607.882	16.57	0.3604	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,141.92420	1,222.982	16.57	0.6396	0.00	0	732
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,779.33080	1,878.032	15.43	0.8185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			247.73080	222.932	15.43	0.1815	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,259.47320	2,175.346	19.51	0.6955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			431.07320	470.447	19.51	0.3045	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			676.51720	732.418	18.12	0.4392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,404.91720	1,337.318	18.12	0.5608	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			682.18160	738.564	18.10	0.4421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,390.58160	1,323.464	18.10	0.5579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,752.46840	1,850.388	15.52	0.8116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			260.86840	235.288	15.52	0.1884	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			679.34000	735.484	18.11	0.4407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,397.74000	1,330.384	18.11	0.5593	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			809.60300	869.392	18.09	0.4681	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,409.10300	1,344.492	18.09	0.5319	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			821.22730	878.274	18.37	0.4549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,563.92730	1,496.474	18.37	0.5451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			818.35500	875.196	18.38	0.4537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,571.05500	1,503.396	18.38	0.5463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			815.49450	872.125	18.40	0.4524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,578.19450	1,510.325	18.40	0.5476	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,594.26550	1,528.080	18.43	0.5232	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			952.86550	1,011.380	18.43	0.4768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			963.36760	1,019.507	18.64	0.4655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,743.66760	1,675.007	18.64	0.5345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			960.47520	1,016.443	18.65	0.4644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,750.77520	1,681.943	18.65	0.5356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			957.59330	1,013.383	18.66	0.4633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,757.89330	1,688.883	18.66	0.5367	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,500.58030	1,570.609	17.58	0.6025	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,141.38030	1,086.309	17.58	0.3975	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,496.48300	1,566.358	17.59	0.6013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,147.28300	1,092.058	17.59	0.3987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,492.39910	1,562.121	17.60	0.6001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,153.19910	1,097.821	17.60	0.3999	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,090.78700	2,177.998	18.96	0.6056	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,683.68700	1,637.198	18.96	0.3944	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,098.81820	2,186.271	18.94	0.6072	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,671.71820	1,625.471	18.94	0.3928	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,094.79300	2,182.130	18.95	0.6064	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,677.69300	1,631.330	18.95	0.3936	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,802.97030	1,757.966	19.20	0.3999	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,135.57030	2,225.866	19.20	0.6001	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,269.89950	2,364.861	19.24	0.6121	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,786.69950	1,744.761	19.24	0.3879	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,265.80040	2,360.653	19.25	0.6114	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,792.60040	1,750.553	19.25	0.3886	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,261.70990	2,356.455	19.25	0.6106	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,798.50990	1,756.355	19.25	0.3894	0.00	0	0
Total \$ / R Option												3,040,658.06	45,300	3,091,078
Total \$ / R												1,082,660,636.26	124,142	4,500,625
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.68800		13.57460			0.0000	465,392.00	34	704
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.88440		13.76760			0.0000	69,422.00	5	17
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.07620		13.95600			0.0000	1,126,096.00	80	32
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.26510		14.14160			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.84430		14.71920			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,660,910.00	119	753
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			28,173.33420	34,954.923	16.98	0.4879	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			45,713.33420	41,154.923	16.98	0.5121	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			27,823.88010	34,551.384	17.00	0.4838	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			46,363.88010	41,751.384	17.00	0.5162	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			28,527.05640	35,362.814	16.95	0.4920	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			45,067.05640	40,562.814	16.95	0.5080	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			62,364.70660	68,961.748	17.00	0.5649	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			57,604.70660	52,521.748	17.00	0.4351	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			61,922.38700	68,490.044	17.02	0.5623	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			58,162.38700	53,050.044	17.02	0.4377	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			62,809.37980	69,436.558	16.99	0.5675	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			57,049.37980	51,996.558	16.99	0.4325	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			78,445.15390	85,279.534	17.07	0.5575	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			75,845.15390	70,659.534	17.07	0.4425	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			78,030.22260	84,840.633	17.09	0.5555	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			76,430.22260	71,220.633	17.09	0.4445	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			78,861.74290	85,720.586	17.06	0.5595	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			75,261.74290	70,100.586	17.06	0.4405	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			97,413.30380	104,731.868	17.06	0.5745	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			85,253.30380	80,221.868	17.06	0.4255	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			98,253.63140	105,614.013	17.03	0.5779		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			84,093.63140	79,104.013	17.03	0.4221		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			97,832.28140	105,172.007	17.04	0.5762		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			84,672.28140	79,662.007	17.04	0.4238		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			149,648.29610	156,635.777	17.59	0.6013		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			114,728.29610	109,205.777	17.59	0.3987		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			149,239.90500	156,212.064	17.60	0.6001		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			115,319.90500	109,782.064	17.60	0.3999		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			150,058.02700	157,060.856	17.58	0.6025		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			114,138.02700	108,630.856	17.58	0.3975		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,660,910.00	119	753
£ / R	On 31/10/2017	Foreign Exchange Future			17.89280		17.75490			0.0000		0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future			18.05420		17.91530			0.0000		20,672,059.00	1,145	199,873
£ / R	On 19/03/2018	Foreign Exchange Future			18.36850		18.22450			0.0000		0.00	0	1,526
£ / R	On 18/06/2018	Foreign Exchange Future			18.67520		18.52720			0.0000		0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future			18.97950		18.82720			0.0000		0.00	0	1,665
£ / R	On 14/06/2019	Foreign Exchange Future			19.67180		19.51600			0.0000		0.00	0	0
Total £ / R Future												20,672,059.00	1,145	206,490
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			703.92860	830.395	16.81	0.9307		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			29.02860	17.595	16.81	0.0693		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			694.96280	821.037	16.79	0.9285		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			30.06280	18.237	16.79	0.0715		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			712.92450	839.774	16.84	0.9328		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			28.02450	16.974	16.84	0.0672		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			0.92880	1.250	27.80	0.0021		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			7,225.62880	7,087.051	27.80	0.9979		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			666.91200	584.374	17.19	0.5316		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			382.21200	438.574	17.19	0.4684		0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,959.83600	1,834.305	19.27	0.8712		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			75.13600	88.505	19.27	0.1288		0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			0.91760	1.236	27.80	0.0021		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			7,235.61760	7,097.036	27.80	0.9979		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			0.90640	1.221	27.80	0.0021		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			7,245.60640	7,107.021	27.80	0.9979		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			1,383.22060	1,491.864	17.03	0.7414		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			368.72060	333.364	17.03	0.2586		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			2,195.57040	2,084.006	19.11	0.7533		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call			280.07040	312.506	19.11	0.2467		0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			1,376.37310	1,484.777	17.03	0.7397		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			371.87310	336.277	17.03	0.2603		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			1,369.54030	1,477.712	17.03	0.7380		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			375.04030	339.212	17.03	0.2620		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	17.00	Call			1,531.28660	1,644.708	17.06	0.7759	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			306.78660	276.208	17.06	0.2241	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,361.01460	1,459.023	17.34	0.6430	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			743.81460	693.823	17.34	0.3570	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,371.83360	1,470.278	17.33	0.6460	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			734.63360	685.078	17.33	0.3540	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,366.41600	1,464.642	17.34	0.6445	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			739.21600	689.442	17.34	0.3555	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,554.41300	1,655.980	17.65	0.6255	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			967.21300	916.480	17.65	0.3745	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,549.34130	1,650.723	17.65	0.6242	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			972.14130	921.223	17.65	0.3758	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,544.27620	1,645.480	17.66	0.6230	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			977.07620	925.981	17.66	0.3770	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,157.58800	2,259.480	17.15	0.6403	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,261.58800	1,207.679	17.15	0.3597	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,152.59080	2,254.065	17.15	0.6394	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,266.59080	1,212.265	17.15	0.3606	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,147.61340	2,248.651	17.16	0.6385	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,271.61340	1,216.851	17.16	0.3615	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												20,672,059.00	1,145	208,690
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12146		0.12114			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12386		0.12352			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12624		0.12588			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13972		0.13929			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,130.32570	1,162.288	15.12	0.9489	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			15.92570	16.488	15.12	0.0511	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			389.25490	403.645	16.54	0.5841	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			274.85490	257.845	16.54	0.4159	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			98.80520	104.083	19.11	0.2030	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			984.40520	958.283	19.11	0.7970	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			771.83060	791.375	18.44	0.6275	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			420.23060	405.875	18.44	0.3725	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			386.05290	397.726	20.21	0.3798	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,034.45290	1,012.226	20.21	0.6202	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,440.96750	1,476.168	16.98	0.8724	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			89.36750	90.668	16.98	0.1276	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			645.77460	661.411	20.07	0.4613	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,057.87460	1,037.111	20.07	0.5387	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			385.12780	396.216	21.42	0.3069	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,797.22780	1,771.916	21.42	0.6931	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	0.12	Call			1,069.26260	1,092.626	18.46	0.6599	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			481.36260	468.326	18.46	0.3401	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,828.84790	1,865.721	19.18	0.6611	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			899.54790	894.221	19.18	0.3389	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,418.76400	1,453.979	20.52	0.5494	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,489.46400	1,482.479	20.52	0.4506	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,336.49930	2,374.611	16.94	0.7902	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			407.19930	403.111	16.94	0.2098	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/10/2017	Foreign Exchange Future			15.98930		15.82710			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.05240		15.89120			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.09840		15.93510			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.16650		16.00250			0.0000	9,392,736.50	581	102,313
€ / R	On	27/12/2017	Foreign Exchange Future			16.19920		16.03500			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.32650		16.16040			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.49040		16.32140			0.0000	0.00	0	14,467
€ / R	On	18/06/2018	Foreign Exchange Future			16.81430		16.63900			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.14200		16.96090			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.20710		18.01610			0.0000	0.00	0	0
Total € / R Future												9,392,736.50	581	121,946
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			32.18140	13.206	16.02	0.0730	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			439.28140	582.506	16.02	0.9270	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			258.38330	176.992	13.68	0.3997	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			239.58330	319.392	13.68	0.6003	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			127.87730	90.510	14.02	0.2073	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			552.97730	678.910	14.02	0.7927	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			388.08890	485.130	15.11	0.5787	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			385.58890	318.630	15.11	0.4213	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			309.79110	388.812	15.36	0.4994	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			507.29110	422.312	15.36	0.5006	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			488.72310	599.219	14.92	0.6578	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			286.22310	232.719	14.92	0.3422	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			606.47540	729.649	14.72	0.7333	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			203.97540	163.149	14.72	0.2667	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,881.46890	2,046.797	16.94	0.9761	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			8.96890	10.297	16.94	0.0239	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			739.09400	633.625	16.04	0.6203	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			211.59400	270.125	16.04	0.3797	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			194.98440	249.653	16.18	0.3568	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			792.48440	683.153	16.18	0.6432	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			2.18350	3.908	27.27	0.0069	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,409.68350	5,247.408	27.27	0.9931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,010.11320	2,175.367	17.50	0.9797	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			7.61320	8.867	17.50	0.0203	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			31.45200	44.158	18.89	0.0804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,098.95200	1,947.658	18.89	0.9196	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			32.30400	45.232	18.86	0.0821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,079.80400	1,928.732	18.86	0.9179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			636.49850	539.286	15.75	0.5718	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			248.99850	315.786	15.75	0.4282	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			31.87560	44.691	18.88	0.0813	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,089.37560	1,938.191	18.88	0.9187	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			236.90670	190.472	15.03	0.2790	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			651.90670	769.672	15.03	0.7210	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			377.36470	314.608	15.64	0.3326	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			737.76470	841.108	15.64	0.6674	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			136.77500	109.003	15.00	0.1305	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,590.08550	1,731.040	15.00	0.8679	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			138.68550	110.640	15.00	0.1321	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			134.88640	107.384	14.99	0.1290	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			48.18950	41.630	16.35	0.0543	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,369.58950	2,532.030	16.35	0.9457	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,447.87540	1,583.724	15.09	0.8383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			176.47540	143.324	15.09	0.1617	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,598.17500	1,739.403	15.00	0.8695	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,409.56510	1,543.928	15.11	0.8294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			188.16510	153.528	15.11	0.1706	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			785.65510	694.296	16.24	0.4813	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			607.05510	684.696	16.24	0.5187	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,606.28640	1,747.784	14.99	0.8710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,496.44510	1,623.482	15.24	0.7632	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			357.44510	309.182	15.24	0.2368	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,938.09220	3,104.346	15.09	0.9550	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			49.09220	40.046	15.09	0.0450	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,503.25410	1,630.550	15.23	0.7649	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			354.25410	306.250	15.23	0.2351	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,672.28440	1,805.687	15.14	0.8030	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			283.28440	241.387	15.14	0.1970	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,076.28080	3,916.093	20.71	0.8650	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			165.28080	180.393	20.71	0.1350	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,489.65500	1,616.428	15.24	0.7616	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			360.65500	312.128	15.24	0.2384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			990.63350	1,078.446	16.34	0.5344	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,149.73350	1,056.446	16.34	0.4656	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			998.37320	1,086.674	16.32	0.5374	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,137.47320	1,044.674	16.32	0.4626	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			994.49590	1,082.556	16.33	0.5359	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,143.59590	1,050.556	16.33	0.4641	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	16.86	Put			942.32760	864.358	16.02	0.3171	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,093.16290	2,206.018	16.03	0.6819	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			947.06290	868.918	16.03	0.3181	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,087.91060	2,200.591	16.04	0.6808	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			951.81060	873.491	16.04	0.3192	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,098.42760	2,211.458	16.02	0.6829	0.00	0	0
Total € / R Option												0.00	0	418,652
Total € / R												9,392,736.50	581	540,598
AUS / R	On	18/12/2017	Foreign Exchange Future			10.71890		10.61920			0.0000	5,359,450.00	500	10,246
AUS / R	On	27/12/2017	Foreign Exchange Future			10.73350		10.63350			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.86480		10.76210			0.0000	0.00	0	100
AUS / R	On	18/06/2018	Foreign Exchange Future			11.00810		10.90290			0.0000	0.00	0	1,550
AUS / R	On	17/09/2018	Foreign Exchange Future			11.15020		11.04090			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.57880		11.46620			0.0000	0.00	0	0
Total AUS / R Future												5,359,450.00	500	11,896
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			24.59630	31.176	18.08	0.0878	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,285.39630	1,192.276	18.08	0.9122	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			25.58430	32.411	18.04	0.0909	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,266.38430	1,173.511	18.04	0.9091	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			25.08530	31.787	18.06	0.0894	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,275.88530	1,182.887	18.06	0.9106	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			698.29720	783.677	15.14	0.8646	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			64.79720	50.177	15.14	0.1354	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			690.18070	775.215	15.14	0.8612	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			66.68070	51.715	15.14	0.1388	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			706.45450	792.173	15.13	0.8678	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			62.95450	48.673	15.13	0.1322	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			905.87140	990.315	15.43	0.8140	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			133.77140	115.515	15.43	0.1860	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			898.21330	982.402	15.43	0.8113	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			136.11330	117.602	15.43	0.1887	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			890.58550	974.518	15.43	0.8086	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			138.48550	119.718	15.43	0.1914	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			344.76410	310.931	14.94	0.3296	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			749.12390	821.074	14.92	0.6761	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			336.22390	302.974	14.92	0.3239	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			743.37970	815.038	14.93	0.6732	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			340.47970	306.938	14.93	0.3268	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			737.66410	809.031	14.94	0.6704	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			593.35680	654.215	15.05	0.5362	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			672.45680	624.015	15.05	0.4638	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			589.36290	649.804	15.06	0.5337	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			678.46290	629.604	15.06	0.4663	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	Call			597.37570	658.651	15.04	0.5387	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			666.47570	618.451	15.04	0.4613	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			626.51720	586.367	14.44	0.3598	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,082.83620	1,155.709	14.43	0.6440	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			616.63620	576.909	14.43	0.3560	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,077.76630	1,150.425	14.44	0.6421	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			621.56630	581.625	14.44	0.3579	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,072.71720	1,145.167	14.44	0.6402	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,359,450.00	500	11,896
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.96940		10.80700			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.13250		10.96610			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.29010		11.11920			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			402.46440	519.820	14.16	0.7639	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			135.46440	90.420	14.16	0.2361	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			396.07070	512.502	14.17	0.7587	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			139.07070	93.102	14.17	0.2413	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			408.91900	527.192	14.15	0.7690	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			131.91900	87.792	14.15	0.2310	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			986.25810	1,131.724	14.33	0.8709	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			90.15810	69.224	14.33	0.1291	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			978.13830	1,123.236	14.33	0.8687	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			92.03830	70.736	14.33	0.1313	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			994.40710	1,140.238	14.33	0.8732	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			88.30710	67.738	14.33	0.1268	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			677.54540	788.123	14.45	0.6626	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			378.34540	318.023	14.45	0.3374	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			672.25990	782.320	14.46	0.6597	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			383.05990	322.220	14.46	0.3403	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			682.86710	793.962	14.44	0.6656	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			373.66710	313.862	14.44	0.3344	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	350
CHF / R	On	18/12/2017	Foreign Exchange Future			13.99330		13.90520			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.28960		14.19760			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.58620		14.48960			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.10850		16.00490			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,502

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			282.86130	329.411	15.21	0.4956	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			407.66130	366.111	15.21	0.5044	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			279.22600	325.364	15.24	0.4911	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			414.02600	372.064	15.24	0.5089	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			286.54070	333.503	15.18	0.5001	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			401.34070	360.203	15.18	0.4999	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			605.20930	650.027	15.78	0.5586	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			557.60930	510.427	15.78	0.4414	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			600.74400	645.264	15.79	0.5558	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			563.14400	515.664	15.79	0.4442	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			609.70610	654.819	15.77	0.5613	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			552.10610	505.219	15.77	0.4387	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			752.26540	789.393	16.07	0.5378	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			792.66540	733.193	16.07	0.4622	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			748.30930	785.110	16.08	0.5358	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			798.70930	738.910	16.08	0.4642	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			744.37400	780.844	16.09	0.5337	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			804.77400	744.644	16.09	0.4663	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,990.34100	2,036.250	15.53	0.7081	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			715.44100	657.750	15.53	0.2919	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,984.92150	2,030.529	15.53	0.7069	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			720.02150	662.029	15.53	0.2931	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,995.78310	2,041.985	15.52	0.7093	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			710.88310	653.485	15.52	0.2907	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05910		2.04370			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07660		2.06060			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09360		2.07730			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16250		2.14480			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			1,195.47690	1,324.332	16.22	0.8243	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			158.47690	133.332	16.22	0.1757	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,118.35370	1,244.441	16.20	0.8037	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			181.35370	153.441	16.20	0.1963	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,045.94160	1,168.100	16.24	0.7811	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			208.94160	177.100	16.24	0.2189	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			371.87860	339.341	16.53	0.2448	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,722.43320	1,854.863	16.59	0.7840	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			316.43320	288.863	16.59	0.2160	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,649.34910	1,779.353	16.56	0.7699	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			343.34910	313.353	16.56	0.2301	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,577.87860	1,705.341	16.53	0.7552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,399.81950	1,505.909	16.43	0.6308	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			826.81950	769.909	16.43	0.3692	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,348.13350	1,452.645	16.49	0.6166	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			875.13350	816.645	16.49	0.3834	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,453.04420	1,560.721	16.37	0.6450	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			780.04420	724.721	16.37	0.3550	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,688.76860	2,815.260	16.54	0.6987	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,040.76860	990.261	16.54	0.3013	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,631.63670	2,756.207	16.57	0.6903	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,083.63670	1,031.207	16.57	0.3097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,746.88610	2,875.291	16.51	0.7072	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			998.88610	950.291	16.51	0.2928	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			2.18460		2.16150			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22870		2.20500			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27390		2.24930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.58160		2.55340			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,515.27440	1,720.740	15.84	0.8929	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			100.27440	74.740	15.84	0.1071	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,686.49250	1,899.029	15.79	0.9193	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			71.49250	53.029	15.79	0.0807	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,599.95610	1,809.143	15.81	0.9067	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			84.95610	63.143	15.81	0.0933	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,083.94630	1,222.453	16.91	0.6014	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			833.94630	735.453	16.91	0.3986	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,036.48010	1,170.495	16.97	0.5850	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			886.48010	783.495	16.97	0.4150	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,133.13240	1,276.142	16.86	0.6178	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			783.13240	689.142	16.86	0.3822	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,113.23880	1,010.366	16.62	0.4162	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,399.18350	1,549.283	16.50	0.6099	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,006.18350	910.283	16.50	0.3901	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,352.01780	1,498.627	16.56	0.5968	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,059.01780	959.627	16.56	0.4032	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,306.23880	1,449.366	16.62	0.5838	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,612.19120	4,844.080	16.40	0.8346	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			578.19120	528.080	16.40	0.1654	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,538.18170	4,768.983	16.43	0.8288	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			604.18170	552.983	16.43	0.1712	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,686.96210	4,919.925	16.37	0.8404	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			552.96210	503.925	16.37	0.1596	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			1.75580		1.74130			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78480		1.76990			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81220		1.79690			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00190		1.98640			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			357.27830	418.640	16.92	0.4674	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			644.27830	560.640	16.92	0.5326	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			324.34220	381.019	17.09	0.4360	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			711.34220	623.019	17.09	0.5640	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			393.17780	459.417	16.75	0.4997	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			580.17780	501.417	16.75	0.5003	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			911.53440	1,004.212	16.74	0.6138	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			612.53440	556.212	16.74	0.3862	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			861.85390	952.597	16.84	0.5931	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			662.85390	604.597	16.84	0.4069	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			963.41260	1,058.050	16.64	0.6346	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			564.41260	510.050	16.64	0.3654	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,155.45340	1,253.304	16.70	0.6113	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			786.45340	731.304	16.70	0.3887	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,108.42010	1,203.562	16.79	0.5950	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			839.42010	781.562	16.79	0.4050	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,204.26380	1,304.815	16.61	0.6276	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			735.26380	682.815	16.61	0.3724	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,924.26520	3,040.555	16.84	0.7507	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			760.26520	721.555	16.84	0.2493	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,054.33110	3,174.629	16.80	0.7674	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			690.33110	655.629	16.80	0.2326	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,988.78190	3,107.096	16.82	0.7591	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			724.78190	688.096	16.82	0.2409	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			0.13110		0.12970			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13070		0.12890			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13040		0.12890			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			1.72480		1.71280			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75400		1.74170			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78320		1.77020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90560		1.89130			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			9.76210		9.70320			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.88930		9.82790			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.01460		9.95120			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.98740		10.90900			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			205.59830	233.307	16.08	0.4834	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			312.39830	281.207	16.08	0.5166	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			201.82350	229.165	16.10	0.4773	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			318.62350	287.065	16.10	0.5227	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			209.43210	237.510	16.05	0.4895	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			306.23210	275.410	16.05	0.5105	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			610.59570	655.199	15.98	0.6887	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			232.69570	215.899	15.98	0.3113	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			604.51570	648.910	15.99	0.6850	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			236.61570	219.610	15.99	0.3150	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			616.71890	661.530	15.97	0.6924	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			228.81890	212.230	15.97	0.3076	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			559.28080	600.371	15.74	0.5797	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			448.08080	425.771	15.74	0.4203	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			554.48080	595.392	15.75	0.5766	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			453.28080	430.792	15.75	0.4234	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			564.11020	605.387	15.73	0.5828	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			442.91020	420.787	15.73	0.4172	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,395.07640	1,453.550	15.14	0.7330	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			406.07640	386.150	15.14	0.2670	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,388.94140	1,447.293	15.15	0.7312	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			409.94140	389.893	15.15	0.2688	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,401.23770	1,459.828	15.14	0.7348	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			402.23770	382.428	15.14	0.2652	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			1.32240		1.31700			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33510		1.33080			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34660		1.34590			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45040		1.44480			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			170.00000	224.000		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			70.00000	124.000		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			0.00000	24.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			30.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			308.00000	351.000		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			208.00000	251.000		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			108.00000	151.000		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			259.00000	266.000		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			159.00000	166.000		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			359.00000	366.000		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			1,248.00000	1,304.000		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			1,148.00000	1,204.000		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			1,348.00000	1,404.000		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			1.31900		1.31980			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32300		1.32370			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32670		1.32750			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			1.18110		1.17890			0.0000	0.00	0	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18770		1.18550			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19450		1.19220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	45
Total QUANTO € / \$												0.00	0	45
RAIN	On	18/12/2017	Foreign Exchange Future			24,221.68000		24,019.91000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,615.66000		24,406.70000			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			10.08830		10.01050			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.24630		10.16620			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.40290		10.32020			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.50840		11.40880			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			353.98800	406.288	14.92	0.6876	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			153.48800	127.988	14.92	0.3124	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			347.99900	399.825	14.94	0.6815	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			157.49900	131.525	14.94	0.3185	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			360.04450	412.814	14.91	0.6936	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			149.54450	124.514	14.91	0.3064	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			506.30660	557.505	15.31	0.6316	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			300.10660	271.205	15.31	0.3684	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			500.97700	551.879	15.32	0.6277	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			304.77700	275.579	15.32	0.3723	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			511.67790	563.172	15.30	0.6355	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			295.47790	266.872	15.30	0.3645	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			613.15240	666.799	15.02	0.6188	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			392.95240	363.899	15.02	0.3812	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			608.07230	661.478	15.03	0.6157	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			397.87230	368.578	15.03	0.3843	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			618.26620	672.158	15.01	0.6220	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			388.06620	359.258	15.01	0.3780	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,704.69670	1,792.425	15.07	0.7944	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			295.89670	284.025	15.07	0.2056	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,697.72650	1,785.079	15.07	0.7929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			298.92650	286.679	15.07	0.2071	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,711.68230	1,799.787	15.07	0.7959	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			292.88230	281.387	15.07	0.2041	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			3.65930		3.63010			0.0000	90,659,157.50	24,775	24,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61720		3.58780			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.57610		3.54740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.59990		3.56280			0.0000	0.00	0	0
Total TRY / R Future												90,659,157.50	24,775	24,775
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			38.91810	48.669	13.73	0.3592	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			148.81810	129.370	13.73	0.6408	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			36.34950	45.571	13.77	0.3421	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			156.24950	136.271	13.77	0.6579	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			41.63820	51.936	13.70	0.3768	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			141.53820	122.636	13.70	0.6232	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			163.55090	183.878	14.10	0.6349	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			95.75090	86.678	14.10	0.3651	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			157.68660	177.612	14.07	0.6233	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			99.88660	90.411	14.07	0.3767	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			169.53590	190.259	14.14	0.6463	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			91.73590	83.059	14.14	0.3537	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			121.53020	134.454	14.71	0.4470	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			234.13020	218.354	14.71	0.5530	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			118.03830	130.652	14.73	0.4382	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			240.63830	224.552	14.73	0.5618	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			125.10550	138.344	14.70	0.4560	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			227.70550	212.244	14.70	0.5440	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			306.11510	328.417	15.72	0.5840	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			263.31510	248.517	15.72	0.4160	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			301.53930	323.475	15.72	0.5785	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			268.73930	253.575	15.72	0.4215	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			297.02050	318.590	15.73	0.5730	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			274.22050	258.690	15.73	0.4270	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												90,659,157.50	24,775	24,775
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38540		1.37460			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36940		1.35710			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35440		1.34310			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												1,207,364,291.20	105,962	1,778,674
Total Options												3,040,658.06	45,300	3,511,930
Grand Total:												1,210,404,949.26	151,262	5,290,604