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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/09/2017 Foreign Exchange Future			13.29890		13.26210			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.29890		13.26840			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.29270		13.26940			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.29480		13.27050			0.0000	101,040,480.00	7,600	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.29690		13.27150			0.0000	0.00	0	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.31170		13.28410			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.32660		13.30060			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.33290		13.30770			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.34780		13.32430			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.35640		13.33250			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.37760		13.35290			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.38400		13.35900			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.39260		13.36720			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.40600		13.40600			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.40110		13.37540			0.0000	0.00	0	1,493
\$ / R On 28/11/2017 Foreign Exchange Future			13.42450		13.39780			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.42870		13.40180			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.46030		13.43210			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.46660		13.43820			0.0000	1,316,319,750.20	97,747	879,276
\$ / R On 22/12/2017 Foreign Exchange Future			13.47500		13.44630			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.48550		13.45630			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.49780		13.46840			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.51220		13.48260			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.55730		13.52690			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.55930		13.52890			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.58390		13.55310			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.58800		13.55710			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.65360		13.62170			0.0000	20,958,276.00	1,535	117,021
\$ / R	On	25/04/2018	Foreign Exchange Future			13.72780		13.69490			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.75970		13.72650			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.76760		13.73440			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.83540		13.80150			0.0000	622,593.00	45	104,600
\$ / R	On	02/07/2018	Foreign Exchange Future			13.86320		13.82890			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.89860		13.86390			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.94590		13.91070			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.01480		13.97880			0.0000	0.00	0	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.13200		14.09390			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.19630		14.15680			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.32270		14.28070			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.39110		14.34770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.57350		14.52640			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.41730		15.36970			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.52840		15.48140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.64440		15.59780			0.0000	0.00	0	184,000
Total \$ / R Future												1,438,941,099.20	106,927	1,389,123
\$ / R	On	22/09/2017	Foreign Exchange Option	13.35	Put			0.00000	73.913	15.70	0.6781	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.35	Call			0.00000	22.813	15.70	0.3219	706,984.17	30,990	30,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			762.33400	798.900	26.83	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			0.23400	0.000	26.83	0.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			274.37750	299.980	21.18	0.9801	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			12.27750	1.080	21.18	0.0199	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Call			149.70450	155.816	17.89	0.8863	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Put			37.60450	6.916	17.89	0.1137	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			1.45520	0.065	26.66	0.0012	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			513.55520	548.964	26.66	0.9988	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			137.07020	95.257	12.66	0.5597	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			75.47020	64.157	12.66	0.4403	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			267.31720	235.683	14.52	0.7944	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			36.71720	28.383	14.52	0.2056	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,860.98030	3,837.709	64.96	0.9987	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.38030	0.409	64.96	0.0013	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			75.16490	52.135	13.56	0.3187	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			165.66490	166.935	13.56	0.6813	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Put			0.00000	221.917	14.08	0.7579	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Call			0.00000	36.717	14.08	0.2421	1,101,510.00	30,000	30,000
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			38.99210	24.722	14.56	0.1618	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	29/09/2017	Foreign Exchange Option	13.02	Call			290.49210	301.622	14.56	0.8382	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			613.43080	638.680	14.18	0.9559	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			9.33080	6.980	14.18	0.0441	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			0.00000	207.015	13.46	0.6264	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			0.00000	95.315	13.46	0.3736	1,906,300.00	20,000	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			229.25250	197.148	13.78	0.5881	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			113.35250	108.848	13.78	0.4119	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			180.80780	153.004	13.46	0.4512	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			201.40780	199.604	13.46	0.5488	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			148.91340	123.136	13.13	0.3788	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			256.61340	256.036	13.13	0.6212	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,497.49120	1,471.151	18.64	0.9683	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			11.79120	8.951	18.64	0.0317	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			738.78680	708.392	16.30	0.8325	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			63.08680	56.192	16.30	0.1675	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			831.97510	801.718	16.88	0.8402	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			64.47510	58.118	16.88	0.1598	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			496.12430	501.612	13.19	0.7946	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			83.62430	65.212	13.19	0.2054	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			355.20830	324.487	14.63	0.5831	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			187.70830	180.887	14.63	0.4169	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,118.62900	4,094.621	30.17	0.9972	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.12900	1.021	30.17	0.0028	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			241.87430	216.990	14.17	0.4263	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			324.77430	324.590	14.17	0.5737	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			297.57410	272.946	14.57	0.4760	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			296.57410	296.946	14.57	0.5240	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			744.83900	716.218	16.64	0.7406	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			132.03900	128.818	16.64	0.2594	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			319.06790	307.075	14.81	0.4854	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			325.06790	313.075	14.81	0.5146	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			262.35120	240.750	14.57	0.4158	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			377.75120	381.851	14.57	0.5842	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,343.84570	4,316.831	23.36	0.9967	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.64570	1.331	23.36	0.0033	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			432.97590	402.032	15.66	0.5196	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			330.77590	326.532	15.66	0.4804	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			765.78070	774.821	14.45	0.8027	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			113.98070	96.121	14.45	0.1973	2,403,035.00	25,000	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			460.28650	429.477	16.00	0.5288	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			332.08650	328.177	16.00	0.4712	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			507.85530	478.889	17.06	0.5086	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			409.95530	409.189	17.06	0.4914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			782.54490	751.665	18.09	0.6318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			290.74490	288.265	18.09	0.3682	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			662.62390	632.434	17.68	0.5812	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	13.76	Call			340.82390	339.034	17.68	0.4188	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			991.32520	1,005.930	15.67	0.8275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			113.12520	99.330	15.67	0.1725	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			563.41680	566.824	16.55	0.6057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			345.21680	320.224	16.55	0.3943	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			849.42950	860.752	15.81	0.7714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			161.22950	144.152	15.81	0.2286	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			557.34270	528.099	17.29	0.5293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			395.54270	394.699	17.29	0.4707	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,289.87270	1,310.116	15.40	0.9105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			51.67270	43.516	15.40	0.0895	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			335.62720	310.934	16.51	0.3870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			573.82720	577.534	16.51	0.6130	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			842.29810	853.446	15.82	0.7682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			164.09810	146.845	15.82	0.2318	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,325.08710	1,345.878	15.37	0.9177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			46.88710	39.278	15.37	0.0823	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			129.95490	126.909	20.16	0.1829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,491.75490	1,460.309	20.16	0.8171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			155.87190	152.686	19.68	0.2154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,317.67190	1,286.086	19.68	0.7846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,149.24340	1,117.633	19.21	0.7464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			187.44340	184.233	19.21	0.2536	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			359.88350	334.454	16.60	0.4053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			548.08350	551.054	16.60	0.5947	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			690.12820	659.749	17.78	0.5935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			328.32820	326.349	17.78	0.4065	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,343.44940	1,311.878	19.75	0.7898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			151.64940	148.478	19.75	0.2102	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,129.06380	2,098.424	21.52	0.8994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			67.26380	65.024	21.52	0.1006	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			312.31160	288.380	16.43	0.3687	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			600.51160	604.980	16.43	0.6313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			628.14560	633.406	16.35	0.6495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			289.94560	266.806	16.35	0.3505	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			296.23550	293.823	18.04	0.3739	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			768.03550	737.223	18.04	0.6261	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			584.38800	588.396	16.48	0.6203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			326.18800	301.796	16.48	0.3797	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			568.60190	572.159	16.53	0.6093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			340.40190	315.560	16.53	0.3907	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			360.43440	358.963	17.53	0.4378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			622.23440	592.363	17.53	0.5622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,119.61630	1,136.863	15.55	0.8684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			81.41630	70.263	15.55	0.1316	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			476.37790	477.329	16.85	0.5403	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			438.17790	410.729	16.85	0.4597	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			495.65370	467.168	17.05	0.4951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			433.85370	433.768	17.05	0.5049	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			922.62800	935.685	15.73	0.8019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			134.42800	119.085	15.73	0.1981	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,768.55710	1,737.426	20.76	0.8596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			96.75710	94.026	20.76	0.1404	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,777.64810	1,746.529	20.78	0.8608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			95.84810	93.129	20.78	0.1392	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,281.12490	1,301.229	15.41	0.9087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			52.92490	44.629	15.41	0.0913	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,712.26470	1,736.553	16.59	0.9568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			24.06470	19.953	16.59	0.0432	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			686.28750	693.205	16.18	0.6857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			248.08750	226.605	16.18	0.3143	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,038.54190	1,054.156	15.62	0.8436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			100.34190	87.556	15.62	0.1564	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			616.97710	621.919	16.38	0.6422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			298.77710	275.319	16.38	0.3578	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,741.81210	3,712.393	22.78	0.9828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			10.01210	8.993	22.78	0.0172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,835.49180	2,805.615	22.79	0.9471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			33.69180	32.215	22.79	0.0529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,669.18100	1,637.925	20.55	0.8458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			107.38100	104.525	20.55	0.1542	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			236.65990	233.662	18.62	0.3100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			948.45990	917.062	18.62	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,472.99020	1,495.469	15.69	0.9377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			34.79020	28.869	15.69	0.0623	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			558.26670	561.530	16.56	0.6020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			350.06670	324.930	16.56	0.3980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,702.37090	3,672.925	22.78	0.9819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			10.57090	9.525	22.78	0.0181	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			230.10570	227.065	18.69	0.3027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			971.90570	940.465	18.69	0.6973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,771.41140	3,742.011	22.78	0.9835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			9.61140	8.611	22.78	0.0165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			170.88160	167.665	19.45	0.2337	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,232.68160	1,201.065	19.45	0.7663	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,624.59210	4,595.764	22.78	0.9949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.79210	2.364	22.78	0.0051	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			250.33770	247.448	18.47	0.3251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			902.13770	870.848	18.47	0.6749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,810.90020	3,781.527	22.78	0.9843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			9.10020	8.127	22.78	0.0157	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			166.22330	163.012	19.52	0.2281	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	14.53	Put		1,258.02330	1,226.412	19.52	0.7719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,397.80450	3,368.161	22.78	0.9733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		16.00450	14.761	22.78	0.0267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,134.55330	3,104.766	22.79	0.9630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		22.75330	21.366	22.79	0.0370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		499.37100	500.964	16.77	0.5584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		411.17100	384.364	16.77	0.4416	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		272.31480	269.630	18.26	0.3488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		834.11480	803.030	18.26	0.6512	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		8.49740	7.556	22.78	0.0147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,860.29740	3,830.956	22.78	0.9853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		42.92520	41.286	22.50	0.0661	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,604.72520	2,574.686	22.50	0.9339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		485.46830	486.671	16.82	0.5475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		427.26830	400.071	16.82	0.4525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		8.38160	7.447	22.78	0.0145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,870.18160	3,840.847	22.78	0.9855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		8.26710	7.339	22.78	0.0143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,880.06710	3,850.739	22.78	0.9857	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		505.57960	479.078	17.27	0.4912	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		451.87960	454.078	17.27	0.5088	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,577.01060	4,548.524	23.08	0.9929	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		3.31060	3.524	23.08	0.0071	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		596.27380	568.474	17.48	0.5324	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		412.57380	413.974	17.48	0.4676	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		475.77490	450.498	16.96	0.4598	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		514.17490	518.298	16.96	0.5402	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,458.75250	1,428.159	19.80	0.7758	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		181.35250	180.359	19.80	0.2242	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,562.13470	1,531.490	20.05	0.7941	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		164.73470	163.690	20.05	0.2059	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		648.39910	655.646	16.54	0.6190	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		365.79910	343.446	16.54	0.3810	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		681.62220	689.458	16.59	0.6043	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		424.72220	402.158	16.59	0.3957	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		691.73460	699.817	16.55	0.6103	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		414.83460	392.517	16.55	0.3897	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		439.78710	416.857	16.64	0.4046	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		666.68710	674.157	16.64	0.5954	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		618.90230	625.193	16.80	0.5659	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		492.00230	467.893	16.80	0.4341	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,855.00730	1,824.509	20.33	0.8106	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		163.90730	163.809	20.33	0.1894	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		368.48510	347.490	16.40	0.3597	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		747.38510	756.790	16.40	0.6403	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,122.82960	2,092.168	20.83	0.8441	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			131.72960	131.468	20.83	0.1559	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,120.40870	1,137.931	15.69	0.8015	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			161.50870	148.630	15.69	0.1985	0.00	0	242
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,020.64730	991.657	18.24	0.6287	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			373.74730	375.557	18.24	0.3713	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,007.13840	978.257	18.19	0.6223	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			384.23840	386.257	18.19	0.3777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,301.74740	1,321.637	15.56	0.8063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			180.04740	168.037	15.56	0.1937	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,707.56620	1,734.105	15.55	0.8925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			85.86620	80.504	15.55	0.1075	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,530.88330	2,499.617	20.91	0.8438	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			297.30230	298.794	19.31	0.2798	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,750.96130	1,720.865	19.63	0.7481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			262.66130	264.465	19.63	0.2519	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			828.60800	838.194	16.39	0.6251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			456.90800	434.594	16.39	0.3749	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			925.68690	937.163	16.11	0.6714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			803.24120	812.332	16.46	0.6123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			965.91980	978.171	16.00	0.6893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			344.21980	324.571	16.00	0.3107	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,305.45320	2,274.411	20.55	0.8214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			177.15320	178.011	20.55	0.1786	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,585.60230	1,555.194	19.31	0.7202	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,049.67020	2,018.978	20.13	0.7912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			211.37020	212.578	20.13	0.2088	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			764.06580	772.393	16.59	0.5919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			522.36580	498.793	16.59	0.4081	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			481.54120	458.732	16.46	0.3877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,966.42060	3,933.729	23.85	0.9201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			78.67870	77.883	23.81	0.0805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,946.97870	3,914.283	23.81	0.9195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			239.19250	240.715	19.85	0.2325	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			895.65370	867.759	17.63	0.5561	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			517.35370	521.359	17.63	0.4439	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			78.39960	77.606	23.83	0.0802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,956.69960	3,924.006	23.83	0.9198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			78.12060	77.329	23.85	0.0799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			138.89510	139.419	21.14	0.1435	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,377.16800	1,398.288	15.48	0.8270	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			155.46800	144.688	15.48	0.1730	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,659.73890	1,629.879	19.48	0.7328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			281.43890	283.479	19.48	0.2672	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,877.49250	1,847.115	19.85	0.7675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			835.74570	808.231	17.47	0.5362	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			462.13610	465.501	17.95	0.4059	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	14.18	Put			1,020.43610	991.901	17.95	0.5941	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			586.79520	562.143	16.78	0.4384	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			708.49520	715.743	16.78	0.5616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,677.19510	2,645.819	21.14	0.8565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			152.58330	153.217	20.91	0.1562	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,084.54460	2,053.795	20.19	0.7957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			206.24460	207.395	20.19	0.2043	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			754.53940	762.684	16.62	0.5868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			532.83940	509.084	16.62	0.4132	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			547.44570	551.831	17.47	0.4638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			373.98690	353.563	16.11	0.3286	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,662.38450	1,630.478	19.24	0.7002	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			357.28450	358.278	19.24	0.2998	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,345.38910	2,312.844	20.36	0.7948	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			230.28910	230.644	20.36	0.2052	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,202.21980	1,171.192	18.13	0.5957	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			528.71980	530.892	18.13	0.4043	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,132.17340	1,101.280	17.95	0.5756	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			566.57340	568.880	17.95	0.4244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,825.35510	2,791.831	20.75	0.8042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			246.85510	247.231	20.75	0.1958	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,750.57590	1,717.995	19.11	0.6751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			442.07590	443.395	19.11	0.3249	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			889.41000	895.871	16.87	0.5677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			727.91000	700.471	16.87	0.4323	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,183.56430	1,197.219	16.04	0.6888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			432.06430	411.819	16.04	0.3112	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,543.15260	1,563.732	15.59	0.7950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			241.65260	228.332	15.59	0.2050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,818.90680	2,851.988	14.06	0.9749	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.40680	16.588	14.06	0.0251	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,213.42270	1,227.724	16.00	0.6990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			411.92270	392.324	16.00	0.3010	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,922.63500	1,947.274	14.94	0.8793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			121.13500	111.874	14.94	0.1207	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,237.72150	1,252.532	15.97	0.7070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			396.22150	377.132	15.97	0.2930	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,774.63360	1,742.020	19.16	0.6788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			436.13360	437.420	19.16	0.3212	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,371.24700	1,388.738	15.80	0.7483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			319.74700	303.338	15.80	0.2517	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,066.83120	2,034.276	19.65	0.7217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			368.33120	369.676	19.65	0.2783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			863.93310	869.911	16.96	0.5558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			762.43310	734.511	16.96	0.4442	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,048.42760	1,057.921	16.35	0.6372	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	13.30	Put			546.92760	522.521	16.35	0.3628	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,515.59190	1,483.442	18.64	0.6347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			507.09190	508.842	18.64	0.3653	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,351.29510	2,380.041	14.27	0.9415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			49.79510	44.641	14.27	0.0585	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			159.56230	159.076	23.02	0.1267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,048.06230	4,013.676	23.02	0.8733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,950.73000	2,917.122	20.93	0.8147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			232.23000	232.522	20.93	0.1853	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,439.70400	1,407.744	18.48	0.6202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			531.20400	533.144	18.48	0.3798	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			159.11370	158.629	23.04	0.1263	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,057.61370	4,023.228	23.04	0.8737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			158.66490	158.183	23.06	0.1259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,067.16490	4,032.783	23.06	0.8741	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			939.17880	909.299	17.36	0.4913	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			788.07880	792.499	17.36	0.5087	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			839.20330	809.694	17.09	0.4508	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			903.10330	908.294	17.09	0.5492	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,384.26280	1,351.085	18.17	0.5749	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			674.96280	676.985	18.17	0.4251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,538.33740	1,555.183	15.95	0.7344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			409.53740	390.383	15.95	0.2656	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,001.11540	3,036.489	13.31	0.9711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			22.31540	21.689	13.31	0.0289	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,773.82050	1,738.748	18.79	0.6255	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			612.62050	613.548	18.79	0.3745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,768.88150	1,786.930	15.53	0.7932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			290.08150	272.130	15.53	0.2068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,580.65660	2,544.819	20.01	0.7291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			419.45660	419.619	20.01	0.2709	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,437.93260	2,402.259	19.81	0.7137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			446.73260	447.059	19.81	0.2863	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,496.44710	2,460.702	19.89	0.7202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			435.24710	435.502	19.89	0.2798	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,469.98230	1,485.423	16.03	0.7158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			451.18230	430.623	16.03	0.2842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			684.86230	686.186	18.39	0.4110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,556.06230	1,521.386	18.39	0.5890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,668.77240	1,688.124	15.80	0.7675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			339.97240	323.324	15.80	0.2325	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,695.80850	1,715.652	15.77	0.7740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			327.00850	310.852	15.77	0.2260	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			682.21040	683.513	18.41	0.4097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,563.41040	1,528.713	18.41	0.5903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			679.56520	680.857	18.42	0.4084	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,570.76520	1,536.057	18.42	0.5916	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,579.86490	1,544.005	18.51	0.5614	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			813.76490	816.005	18.51	0.4386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			820.36610	823.446	18.85	0.4256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,753.56610	1,717.146	18.85	0.5744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			825.72820	828.860	18.82	0.4279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,738.92820	1,702.560	18.82	0.5721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			823.03880	826.144	18.83	0.4268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,746.23880	1,709.844	18.83	0.5732	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,769.38700	1,733.106	18.90	0.5497	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			950.08700	955.806	18.90	0.4503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			956.16370	962.513	19.16	0.4389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,938.46370	1,901.413	19.16	0.5611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			961.55300	967.968	19.13	0.4410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,923.85300	1,886.868	19.13	0.5590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			958.85350	965.236	19.14	0.4399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,931.15350	1,894.136	19.14	0.5601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,458.84560	1,472.507	18.13	0.5696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,312.44560	1,279.007	18.13	0.4304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,466.35010	1,480.124	18.11	0.5718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,299.95010	1,266.624	18.11	0.4282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,462.59170	1,476.313	18.12	0.5707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,306.19170	1,272.813	18.12	0.4293	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,037.69450	2,050.069	19.18	0.5829	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,837.99450	1,802.769	19.18	0.4171	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,033.85600	2,046.186	19.19	0.5821	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,844.15600	1,808.886	19.19	0.4179	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,041.55170	2,053.971	19.17	0.5837	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,831.85170	1,796.671	19.17	0.4163	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,961.39690	1,926.262	19.34	0.4228	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,072.79690	2,084.662	19.34	0.5772	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,191.53080	2,203.490	19.36	0.5879	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,953.73080	1,919.090	19.36	0.4121	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,199.21390	2,211.266	19.34	0.5894	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,941.41390	1,906.866	19.34	0.4106	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,195.36300	2,207.374	19.35	0.5886	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,947.56300	1,912.974	19.35	0.4114	0.00	0	0
Total \$ / R Option												6,117,829.17	105,990	2,962,806
Total \$ / R												1,445,058,928.37	212,917	4,351,929
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.46660		13.43820			0.0000	228,932.20	17	549
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.65360		13.62170			0.0000	0.00	0	7
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.83540		13.80150			0.0000	0.00	0	172
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		14.01480		13.97880			0.0000	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.57350		14.52640			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 \$ / R MAXI Future												228,932.20	17	728
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		34,401.86590	34,227.936	17.65	0.4220		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		65,581.86590	62,567.936	17.65	0.5780		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		34,082.38740	33,903.436	17.68	0.4188		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		66,262.38740	63,243.436	17.68	0.5812		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		34,724.24530	34,555.710	17.63	0.4251		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		64,904.24530	61,895.710	17.63	0.5749		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		61,683.86120	62,215.783	17.14	0.5078		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		71,513.86120	68,855.783	17.14	0.4922		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		61,297.62530	61,824.477	17.15	0.5054		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		72,127.62530	69,464.477	17.15	0.4946		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		62,072.08060	62,609.513	17.12	0.5102		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		70,902.08060	68,249.513	17.12	0.4898		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		77,251.81940	77,715.617	17.31	0.5114		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		90,101.81940	87,175.617	17.31	0.4886		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		76,875.96910	77,335.111	17.32	0.5095		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		90,725.96910	87,795.111	17.32	0.4905		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		77,629.55470	78,098.052	17.29	0.5133		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		89,479.55470	86,558.052	17.29	0.4867		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		95,488.68110	95,896.831	17.31	0.5334		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		99,608.68110	96,416.831	17.31	0.4666		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		96,269.91870	96,686.965	17.29	0.5367		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		98,389.91870	95,206.965	17.29	0.4633		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		95,878.74540	96,291.048	17.30	0.5351		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		98,998.74540	95,811.048	17.30	0.4649		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		146,259.16830	147,631.320	18.12	0.5707		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		130,619.16830	127,281.320	18.12	0.4293		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		145,884.56360	147,250.716	18.13	0.5696		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		131,244.56360	127,900.716	18.13	0.4304		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		146,635.01360	148,012.433	18.11	0.5718		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		129,995.01360	126,662.433	18.11	0.4282		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												228,932.20	17	728
£ / R	On 03/10/2017	Foreign Exchange Future			18.00670	18.02800		0.0000			0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Future			18.10260	18.13040		0.0000			0.00	0	43	
£ / R	On 18/12/2017	Foreign Exchange Future			18.26430	18.28680		0.0000			365,286.00	20	200,114	
£ / R	On 19/03/2018	Foreign Exchange Future			18.56900	18.58610		0.0000			0.00	0	1,420	
£ / R	On 18/06/2018	Foreign Exchange Future			18.86500	18.87920		0.0000			0.00	0	3,383	
£ / R	On 17/09/2018	Foreign Exchange Future			19.15830	19.16890		0.0000			0.00	0	1,665	
£ / R	On 14/06/2019	Foreign Exchange Future			19.82340	19.81950		0.0000			0.00	0	0	
Total £ / R Future												365,286.00	20	206,625

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put			109.88540	96.679	15.41	0.2988	0.00	0	1,000
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call			387.88540	353.379	15.41	0.7012	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			64.68700	55.906	15.44	0.1201	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,116.41380	1,079.603	15.42	0.8779	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			66.01380	57.003	15.42	0.1221	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,107.76280	1,070.718	15.40	0.8758	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			67.36280	58.118	15.40	0.1242	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,125.08700	1,088.506	15.44	0.8799	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			700.37780	669.697	17.84	0.5335	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,746.51820	1,750.638	19.97	0.7806	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			233.31820	214.938	19.97	0.2194	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,868.64050	6,890.038	25.38	0.9939	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			5.38910	4.295	25.38	0.0061	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,878.58910	6,899.995	25.38	0.9939	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.49230	4.381	25.38	0.0062	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,858.69230	6,880.081	25.38	0.9938	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			613.57780	605.397	17.84	0.4665	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.44050	4.338	25.38	0.0061	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,722.78080	1,700.303	17.11	0.7562	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			346.68080	341.303	17.11	0.2438	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,012.61600	2,012.222	19.33	0.7027	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			458.71600	441.222	19.33	0.2973	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,715.68540	1,693.177	17.11	0.7547	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			349.58540	344.177	17.11	0.2453	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,708.60660	1,686.063	17.11	0.7531	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			352.50660	347.063	17.11	0.2469	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,875.56830	1,853.822	17.10	0.7874	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			289.46830	284.822	17.10	0.2126	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,639.69820	1,615.939	17.00	0.6658	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			670.49820	660.939	17.00	0.3342	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,651.45210	1,627.767	16.99	0.6686	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			662.25210	652.767	16.99	0.3314	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,645.42280	1,621.686	16.99	0.6672	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			666.22280	656.686	16.99	0.3328	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,797.41300	1,772.643	17.02	0.6461	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			868.51300	854.343	17.02	0.3539	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,792.03980	1,767.253	17.02	0.6449	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			873.13980	858.953	17.02	0.3551	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,786.68020	1,761.877	17.03	0.6437	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			877.78020	863.577	17.03	0.3563	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,390.42380	2,379.608	17.01	0.6524	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,190.92380	1,176.208	17.01	0.3476	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,385.06620	2,374.186	17.01	0.6515	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,195.56620	1,180.786	17.01	0.3485	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,379.70880	2,368.774	17.02	0.6506	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,200.20880	1,185.374	17.02	0.3494	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 £ / R Option												0.00	0	3,200
Total £ / R												365,286.00	20	209,825
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12026		0.12106			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12255		0.12334			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12481		0.12560			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13459		0.13459			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,126.04720	1,068.240	14.59	0.8998	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			19.64720	42.140	14.59	0.1002	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			454.39850	433.597	17.87	0.5274	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			347.99850	407.497	17.87	0.4726	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			164.15630	159.191	20.55	0.2353	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,057.75630	1,133.091	20.55	0.7647	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			807.15240	777.424	18.96	0.5890	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			473.55240	522.224	18.96	0.4110	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			442.27540	426.372	21.00	0.3716	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,108.67540	1,171.171	21.00	0.6284	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,434.12660	1,378.449	16.36	0.8414	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			100.52660	123.249	16.36	0.1586	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			702.99650	680.565	21.00	0.4463	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,142.69650	1,199.165	21.00	0.5537	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			511.26170	495.542	24.08	0.3260	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,950.96170	2,014.142	24.08	0.6740	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,097.26190	1,063.465	19.07	0.6262	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			536.96190	582.065	19.07	0.3738	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,595.96470	1,620.787	19.93	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,136.86470	1,161.687	19.93	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,238.28690	1,257.810	21.08	0.4986	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,779.18690	1,798.710	21.08	0.5014	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,016.62220	2,039.407	17.55	0.7300	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			557.52220	580.307	17.55	0.2700	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/09/2017	Foreign Exchange Future			15.83990		15.92350			0.0000	0.00	0	800
€ / R	On	03/10/2017	Foreign Exchange Future			15.86070		15.93820			0.0000	158,607,000.00	10,000	10,000
€ / R	On	27/10/2017	Foreign Exchange Future			15.94120		16.02530			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.04920		16.13070			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.11690		16.19650			0.0000	161,169.00	10	93,566
€ / R	On	27/12/2017	Foreign Exchange Future			16.14730		16.22710			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.27010		16.34790			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.43000		16.50570			0.0000	0.00	0	14,672

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Future			16.74070		16.81420			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.05440		17.12510			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			18.09560		18.15020			0.0000	0.00	0	0
Total € / R Future												158,768,169.00	10,010	121,639
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			6.49480	5.573	15.54	0.0429	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			619.99480	535.473	15.54	0.9571	0.00	0	0
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			156.60860	185.737	12.40	0.5834	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			154.80860	106.437	12.40	0.4166	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			63.40970	66.234	12.37	0.1907	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			668.70970	587.434	12.37	0.8093	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			156.48320	167.514	13.89	0.2743	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			777.18320	706.714	13.89	0.7257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			608.46110	563.845	16.00	0.5525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			411.96110	446.945	16.00	0.4475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			513.83050	475.709	16.31	0.4904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			517.33050	558.809	16.31	0.5096	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			716.19740	666.971	15.76	0.6161	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			319.69740	350.071	15.76	0.3839	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			837.39430	783.545	15.51	0.6794	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			240.89430	266.645	15.51	0.3206	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,087.65810	2,008.326	15.77	0.9589	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			21.15810	21.426	15.77	0.0411	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			723.71600	772.630	16.93	0.6037	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			390.21600	359.530	16.93	0.3963	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			367.85500	338.611	17.06	0.3780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			771.35500	821.711	17.06	0.6220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.64490	8.783	25.30	0.0131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,224.14490	5,301.883	25.30	0.9869	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,215.06680	2,135.729	16.27	0.9642	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			18.56680	18.829	16.27	0.0358	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			102.45250	92.593	19.50	0.1257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,975.95250	2,045.693	19.50	0.8743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			104.43440	94.370	19.48	0.1278	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,957.93440	2,027.470	19.48	0.8722	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			632.34670	678.234	16.67	0.5653	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			438.84670	405.134	16.67	0.4347	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			103.43970	93.477	19.49	0.1268	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,966.93970	2,036.577	19.49	0.8732	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			262.19870	289.719	15.64	0.3256	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			869.29870	817.019	15.64	0.6744	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			369.49790	393.367	15.59	0.3595	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			917.39790	863.467	15.59	0.6405	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			137.99400	142.363	14.78	0.1533	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,775.56310	1,704.294	14.78	0.8450	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			139.86310	144.294	14.78	0.1550	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	14.85	Put			136.14040	140.450	14.77	0.1517	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			51.60120	52.894	15.63	0.0646	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,557.30120	2,482.894	15.63	0.9354	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,632.43990	1,562.353	14.87	0.8145	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			176.73990	182.353	14.87	0.1855	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,783.69400	1,712.363	14.78	0.8467	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,593.80050	1,524.072	14.89	0.8055	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			188.10050	194.072	14.89	0.1945	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			751.11580	777.740	16.14	0.4925	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			756.81580	707.740	16.14	0.5075	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,791.84040	1,720.450	14.77	0.8483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,661.52980	1,597.388	15.10	0.7446	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			347.32980	356.688	15.10	0.2554	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,108.06960	3,037.907	14.56	0.9488	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			43.86960	47.207	14.56	0.0512	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,668.41210	1,604.215	15.10	0.7463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			344.21210	353.515	15.10	0.2537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,838.98650	1,773.568	15.00	0.7845	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			274.78650	282.868	15.00	0.2155	91,932.13	325	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,957.29620	4,022.278	20.98	0.8523	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			221.49620	212.978	20.98	0.1477	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,654.67030	1,590.579	15.11	0.7430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			350.47030	359.879	15.11	0.2570	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,126.43590	1,075.829	16.37	0.5230	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,121.33590	1,141.429	16.37	0.4770	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,134.56190	1,083.718	16.35	0.5259	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,109.46190	1,129.318	16.35	0.4741	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,130.49170	1,079.763	16.36	0.5245	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,115.39170	1,135.363	16.36	0.4755	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			920.88060	928.224	16.00	0.3295	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,205.91400	2,158.649	16.01	0.6694	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			925.71400	933.049	16.01	0.3306	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,200.75160	2,153.478	16.02	0.6684	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			930.55160	937.878	16.02	0.3316	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,211.08060	2,163.824	16.00	0.6705	0.00	0	0
Total € / R Option												91,932.13	325	428,652
Total € / R												158,860,101.13	10,335	550,291
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.65830		10.83380			0.0000	0.00	0	15,898
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.67200		10.84730			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.79580		10.96990			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.92820		11.10170			0.0000	0.00	0	1,500
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.05820		11.22870			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.45380		11.61670			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 AU\$ / R Future												0.00	0	17,398
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			90.92600	63.911	19.04	0.1327	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,137.12600	1,285.611	19.04	0.8673	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			93.36430	65.833	19.01	0.1361	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,119.56430	1,267.533	19.01	0.8639	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			92.13690	64.865	19.03	0.1344	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,128.33690	1,276.565	19.03	0.8656	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			922.37660	774.309	15.86	0.7985	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			75.07660	102.309	15.86	0.2015	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			914.13870	766.563	15.86	0.7951	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			76.83870	104.563	15.86	0.2049	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			930.64560	782.093	15.86	0.8019	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			73.34560	100.093	15.86	0.1981	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,110.38650	970.601	15.85	0.7747	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			130.48650	164.801	15.85	0.2253	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,102.53950	963.163	15.84	0.7720	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			132.63950	167.363	15.84	0.2280	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,094.72070	955.753	15.84	0.7693	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			134.82070	169.953	15.84	0.2307	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			305.69400	366.062	14.97	0.3566	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			910.35040	795.607	14.95	0.6490	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			298.65040	357.407	14.95	0.3510	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			903.85680	789.919	14.96	0.6462	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			302.15680	361.719	14.96	0.3538	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			897.39400	784.262	14.97	0.6434	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			712.37510	625.325	14.92	0.5146	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			603.67510	687.125	14.92	0.4854	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			707.81620	621.304	14.93	0.5122	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			609.11620	693.104	14.93	0.4878	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			716.96340	629.366	14.91	0.5170	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			598.26340	681.166	14.91	0.4830	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			588.59080	651.206	14.45	0.3828	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,195.82750	1,094.919	14.44	0.6209	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			579.12750	641.119	14.44	0.3791	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,190.54600	1,089.953	14.45	0.6191	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			583.84600	646.153	14.45	0.3809	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,185.29080	1,085.006	14.45	0.6172	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	17,398
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.91500		10.97590			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.06830		11.12690			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.21370		11.27140			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 CAD/ R Future												0.00	0	500
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			583.38860	535.909	14.92	0.6964	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			147.48860	160.909	14.92	0.3036	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			576.70930	529.465	14.93	0.6917	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			150.80930	164.465	14.93	0.3083	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			590.11800	542.401	14.90	0.7010	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			144.21800	157.401	14.90	0.2990	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,151.30470	1,100.411	14.53	0.8365	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			94.40470	102.111	14.53	0.1635	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,143.13440	1,092.350	14.53	0.8340	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			96.23440	104.050	14.53	0.1660	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,159.49920	1,108.497	14.52	0.8389	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			92.59920	100.197	14.52	0.1611	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			814.34520	772.901	14.67	0.6355	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			362.94520	379.201	14.67	0.3645	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			808.78210	767.494	14.68	0.6327	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			367.38210	383.794	14.68	0.3673	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			819.93880	778.339	14.65	0.6383	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			358.53880	374.639	14.65	0.3617	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	18/12/2017	Foreign Exchange Future			13.91040		14.04930			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.19660		14.33440			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.47890		14.61690			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69340		15.69340			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			498.33940	435.858	18.03	0.4791	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			479.03940	555.458	18.03	0.5209	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			493.81800	431.907	18.05	0.4760	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			484.51800	561.507	18.05	0.5240	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			502.89370	439.842	18.02	0.4823	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			473.59370	549.442	18.02	0.5177	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			781.35110	702.235	17.15	0.5348	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			596.95110	655.635	17.15	0.4652	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			776.68690	697.863	17.16	0.5325	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			602.28690	661.263	17.16	0.4675	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			786.03960	706.634	17.14	0.5372	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			591.63960	650.034	17.14	0.4628	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			894.18760	817.199	16.94	0.5194	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			807.28760	868.299	16.94	0.4806	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			889.95580	813.201	16.96	0.5176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			813.05580	874.301	16.96	0.4824	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			885.73830	809.226	16.97	0.5157	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			818.83830	880.326	16.97	0.4843	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,797.76600	1,786.761	15.65	0.6594	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			834.36600	823.361	15.65	0.3406	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,792.64290	1,781.652	15.66	0.6581	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			839.24290	828.252	15.66	0.3419	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,802.91130	1,791.884	15.64	0.6606	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			829.51130	818.484	15.64	0.3394	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03330		2.03360			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04970		2.04890			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06510		2.06510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05560		2.05560			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			1,220.00500	1,203.266	16.19	0.7358	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			284.00500	270.266	16.19	0.2642	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,150.84490	1,133.480	16.19	0.7143	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			314.84490	300.480	16.19	0.2857	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,086.95850	1,069.139	16.28	0.6912	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			350.95850	336.139	16.28	0.3088	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			470.31900	455.059	16.15	0.2936	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,694.89690	1,688.909	16.15	0.7371	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			405.89690	391.909	16.15	0.2629	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,626.29650	1,619.672	16.15	0.7219	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			437.29650	422.672	16.15	0.2781	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,559.31900	1,552.059	16.15	0.7064	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,400.70540	1,387.824	16.40	0.5898	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			949.70540	936.824	16.40	0.4102	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,352.39710	1,339.399	16.46	0.5761	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,001.39710	988.399	16.46	0.4239	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,450.46170	1,437.713	16.34	0.6036	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			899.46170	886.713	16.34	0.3964	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,182.30140	2,172.812	16.75	0.6104	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,426.30140	1,416.812	16.75	0.3896	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,135.09030	2,125.340	16.79	0.6015	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,479.09030	1,469.340	16.79	0.3985	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,230.47030	2,221.244	16.71	0.6192	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,374.47030	1,365.244	16.71	0.3808	0.00	0	0
Total CNH / R Option												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 CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.17600		2.18470			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.21820		2.22650			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.26150		2.26940			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.45170		2.45170			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	Put			161.97340	160.975	16.35	0.1669	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,973.66840	1,884.954	16.28	0.8632	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			126.66840	124.954	16.28	0.1368	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,890.50860	1,802.119	16.32	0.8486	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			143.50860	142.119	16.32	0.1514	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,808.97340	1,720.975	16.35	0.8331	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,315.58250	1,250.799	17.08	0.5812	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			850.58250	868.799	17.08	0.4188	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,266.35920	1,202.919	17.16	0.5661	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			901.35920	920.919	17.16	0.4339	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,366.38300	1,300.279	17.00	0.5964	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			801.38300	818.279	17.00	0.4036	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,608.09540	1,547.338	16.61	0.5920	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,014.09540	1,032.338	16.61	0.4080	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,560.00900	1,500.155	16.69	0.5796	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,066.00900	1,085.155	16.69	0.4204	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,513.23800	1,454.302	16.76	0.5672	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,119.23800	1,139.302	16.76	0.4328	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			848.94290	834.683	16.54	0.2381	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,797.98450	3,783.367	16.55	0.7552	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			880.98450	866.367	16.55	0.2448	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,934.66410	3,920.761	16.54	0.7685	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			817.66410	803.761	16.54	0.2315	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,865.94290	3,851.683	16.54	0.7619	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72840		1.72620			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75570		1.75300			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.78150		1.77840			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88140		1.88140			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			426.85710	420.790	17.70	0.4090	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			864.85710	836.790	17.70	0.5910	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			396.01610	389.735	17.86	0.3853	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			934.01610	905.735	17.86	0.6147	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			459.94420	454.157	17.54	0.4335	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			797.94420	770.157	17.54	0.5665	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			897.78100	899.498	16.77	0.5538	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			767.78100	742.498	16.77	0.4462	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			853.74250	854.858	16.88	0.5345	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			823.74250	797.858	16.88	0.4655	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			943.79970	946.156	16.67	0.5733	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			713.79970	689.156	16.67	0.4267	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,128.45360	1,130.213	16.79	0.5621	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			944.45360	915.213	16.79	0.4379	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,085.61920	1,087.020	16.90	0.5467	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,001.61920	972.020	16.90	0.4533	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,172.89790	1,175.056	16.68	0.5777	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			888.89790	860.056	16.68	0.4223	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,263.96110	2,249.936	17.09	0.6495	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,149.96110	1,135.936	17.09	0.3505	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,363.43320	2,350.355	16.93	0.6688	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,049.43320	1,036.354	16.93	0.3312	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,313.12910	2,299.571	17.01	0.6591	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,099.12910	1,085.571	17.01	0.3409	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			0.12940		0.12800			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12830		0.12730			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12800		0.12690			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72890		1.72850			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75680		1.75590			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78460		1.78320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.89580			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.83360		9.91230			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.95570		10.03230			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			10.07390		10.14910			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.46160		10.46160			0.0000	0.00	0	0
Total NZ\$/ R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			390.00040	341.420	17.13	0.5282	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			287.70040	317.820	17.13	0.4718	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			384.91780	336.706	17.14	0.5233	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			292.61780	323.106	17.14	0.4767	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			395.13320	346.183	17.12	0.5330	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			282.83320	312.583	17.12	0.4670	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			801.94400	746.165	16.57	0.6941	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			219.64400	240.465	16.57	0.3059	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			795.19910	739.912	16.58	0.6908	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			222.89910	244.212	16.58	0.3092	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			808.72160	752.731	16.57	0.6972	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			216.42160	237.031	16.57	0.3028	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			706.74030	660.143	15.67	0.5955	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			397.64030	426.243	15.67	0.4045	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			701.46170	655.055	15.68	0.5925	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			402.36170	431.155	15.68	0.4075	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			712.05330	665.258	15.66	0.5984	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			392.95330	421.358	15.66	0.4016	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,109.97590	1,107.486	15.14	0.6430	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			568.37590	565.886	15.14	0.3570	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,104.45420	1,101.959	15.15	0.6411	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			572.85420	570.359	15.15	0.3589	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,115.52310	1,113.033	15.14	0.6449	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			563.92310	561.433	15.14	0.3551	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			1.31110		1.31750			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32040		1.33060			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34080		1.34530			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37320		1.37320			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			175.00000	111.000		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			75.00000	11.000		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	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			25.00000	89.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			306.00000	204.000		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			206.00000	104.000		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			106.00000	4.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			253.00000	208.000		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			153.00000	108.000		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			353.00000	308.000		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			532.00000	532.000		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			432.00000	432.000		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			632.00000	632.000		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			1.35630		1.36080			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.36000		1.36440			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36350		1.36790			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5,270
Total QUANTO £ / \$												0.00	0	5,270
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19680		1.20530			0.0000	0.00	0	5,150
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20330		1.21170			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21000		1.21830			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	5,150
Total QUANTO € / \$												0.00	0	5,150
RAIN	On	18/12/2017	Foreign Exchange Future			24,061.59000		24,132.80000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,441.86000		24,504.06000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.97300		10.01120			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.12290		10.16030			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.27040		10.30600			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.88910		10.88910			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			420.71520	390.172	15.57	0.6001	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			219.51520	227.172	15.57	0.3999	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			415.12790	384.734	15.59	0.5949	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			223.92790	231.734	15.59	0.4051	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			426.35330	395.666	15.56	0.6053	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			215.15330	222.666	15.56	0.3947	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			549.16590	521.232	15.51	0.5807	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			348.86590	358.332	15.51	0.4193	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			544.02780	516.202	15.52	0.5771	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			353.72780	363.302	15.52	0.4229	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			554.33890	526.300	15.50	0.5843	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			344.03890	353.400	15.50	0.4157	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			644.39200	618.032	15.13	0.5768	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			438.39200	447.632	15.13	0.4232	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			639.48020	613.196	15.14	0.5738	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			443.48020	452.796	15.14	0.4262	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			649.33510	622.900	15.12	0.5798	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			433.33510	442.500	15.12	0.4202	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,349.23180	1,344.514	15.09	0.7014	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			460.13180	455.414	15.09	0.2986	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,343.26970	1,338.519	15.10	0.6996	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			464.16970	459.419	15.10	0.3004	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,355.21450	1,350.535	15.08	0.7032	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			456.11450	451.435	15.08	0.2968	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			3.74840		3.77900			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.70770		3.73820			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.66830		3.69970			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57250		3.57250			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	18,650
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			127.78440	108.324	14.19	0.5267	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			88.78440	99.924	14.19	0.4733	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			122.16510	103.190	14.16	0.5114	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			93.16510	104.790	14.16	0.4886	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			133.54950	113.610	14.22	0.5420	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			84.54950	95.210	14.22	0.4580	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			284.33260	260.087	14.63	0.7116	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			66.13260	72.387	14.63	0.2884	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			276.97740	253.167	14.61	0.7024	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			68.77740	75.467	14.61	0.2976	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			291.76860	267.100	14.66	0.7208	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			63.56860	69.400	14.66	0.2792	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			212.92330	193.103	15.04	0.5327	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			173.22330	184.803	15.04	0.4673	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			207.73710	188.514	15.05	0.5244	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	18/06/2018	Foreign Exchange Option	3.67	Put			178.03710	190.214	15.05	0.4756	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			218.19170	197.778	15.02	0.5411	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			168.49170	179.478	15.02	0.4589	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			319.26180	317.904	15.67	0.5694	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			266.76180	265.404	15.67	0.4306	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			314.23710	312.904	15.66	0.5640	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			271.73710	270.404	15.66	0.4360	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			309.26610	307.960	15.65	0.5586	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			276.76610	275.460	15.65	0.4414	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	18,650
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38250		1.37410			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36450		1.35550			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34630		1.33860			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												1,598,303,486.40	116,974	1,767,668
Total Options												6,209,761.30	106,315	3,394,658
Grand Total:												1,604,513,247.70	223,289	5,162,326