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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2017

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			13.21380		13.29890			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.19460		13.29890			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.19460		13.29270			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.19460		13.29480			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.19670		13.29690			0.0000	2,639,340.00	200	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.21160		13.31170			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.22650		13.32660			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.23290		13.33290			0.0000	1,085,097.80	82	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.24770		13.34780			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.25620		13.35640			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.27720		13.37760			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.28360		13.38400			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.29200		13.39260			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			13.30040		13.40110			0.0000	0.00	0	1,493
\$ / R On 28/11/2017 Foreign Exchange Future			13.32350		13.42450			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.32760		13.42870			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.35890		13.46030			0.0000	23,378,075.00	1,750	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.36510		13.46660			0.0000	812,878,747.10	60,821	847,812
\$ / R On 22/12/2017 Foreign Exchange Future			13.37340		13.47500			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.38390		13.48550			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			13.39610		13.49780			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.41040		13.51220			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.45540		13.55730			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.45750		13.55930			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.48200		13.58390			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.48610		13.58800			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.55150		13.65360			0.0000	20,598,280.00	1,520	115,521
\$ / R	On	25/04/2018	Foreign Exchange Future			13.62560		13.72780			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.65750		13.75970			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.66540		13.76760			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.73310		13.83540			0.0000	274,662.00	20	104,600
\$ / R	On	02/07/2018	Foreign Exchange Future			13.76090		13.86320			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.79630		13.89860			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.84360		13.94590			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.91250		14.01480			0.0000	0.00	0	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.02870		14.13200			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.09230		14.19630			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.21750		14.32270			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.28530		14.39110			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.46590		14.57350			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.31270		15.41730			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.42480		15.52840			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.54180		15.64440			0.0000	0.00	0	184,000
Total \$ / R Future												860,854,201.90	64,393	1,356,159
\$ / R	On	22/09/2017	Foreign Exchange Option	13.35	Put			73.91330	136.200	8.86	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.35	Call			22.81330	0.000	8.86	0.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			798.90020	713.800	8.86	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			0.00020	0.000	8.86	0.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			299.97970	213.800	8.86	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			1.07970	0.000	8.86	0.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Call			155.81560	63.800	8.86	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Put			6.91560	0.000	8.86	0.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			0.06450	0.000	8.86	0.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			548.96450	463.800	8.86	1.0000	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			95.25700	157.990	12.74	0.7760	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			64.15700	22.590	12.74	0.2240	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			235.68290	317.213	15.45	0.8955	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			28.38290	11.813	15.45	0.1045	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,837.70870	3,935.962	75.11	0.9983	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.40870	0.562	75.11	0.0017	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			52.13480	75.898	12.30	0.4689	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			166.93480	90.498	12.30	0.5311	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Put			221.91700	302.460	14.97	0.8655	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Call			36.71700	17.060	14.97	0.1345	0.00	0	30,000
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			24.72170	36.472	13.98	0.2401	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			301.62170	213.172	13.98	0.7599	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			638.67990	543.647	14.47	0.9284	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			6.97990	12.047	14.47	0.0716	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			207.01500	135.065	12.52	0.5192	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			95.31500	123.465	12.52	0.4808	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			197.14780	252.987	13.37	0.7012	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			108.84780	64.587	13.37	0.2988	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			153.00390	196.155	13.25	0.5442	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			199.60390	142.655	13.25	0.4558	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			123.13640	159.257	12.96	0.4635	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			256.03640	192.157	12.96	0.5365	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,471.15060	1,567.508	18.43	0.9797	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			8.95060	5.208	18.43	0.0203	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			708.39210	790.450	16.18	0.8745	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			56.19210	38.150	16.18	0.1255	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			801.71780	884.207	16.72	0.8781	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			58.11780	40.407	16.72	0.1219	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			501.61170	418.525	12.91	0.7462	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			65.21170	82.325	12.91	0.2538	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			324.48650	381.421	14.53	0.6490	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			180.88650	137.621	14.53	0.3510	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,094.62130	4,194.559	30.53	0.9979	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.02130	0.759	30.53	0.0021	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			216.99000	254.605	13.89	0.4858	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			324.59000	261.805	13.89	0.5142	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			272.94630	315.705	14.31	0.5337	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			296.94630	239.305	14.31	0.4663	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			716.21800	787.194	16.43	0.7831	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			128.81800	99.194	16.43	0.2169	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			307.07450	299.253	14.56	0.4856	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			313.07450	305.253	14.56	0.5144	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			240.75050	274.775	14.19	0.4671	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			381.85050	315.175	14.19	0.5329	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,316.83100	4,417.734	23.94	0.9969	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.33100	1.234	23.94	0.0031	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			402.03160	450.235	15.49	0.5656	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			326.53160	273.735	15.49	0.4344	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			774.82140	690.173	14.26	0.7721	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			96.12140	112.573	14.26	0.2279	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			429.47660	479.467	15.87	0.5730	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			328.17660	277.067	15.87	0.4270	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			478.88910	531.561	17.13	0.5453	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			409.18910	360.461	17.13	0.4547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			751.66530	817.108	18.18	0.6635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			288.26530	252.208	18.18	0.3365	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			632.43440	692.898	17.77	0.6150	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			339.03440	297.998	17.77	0.3850	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,005.92970	921.057	15.64	0.8029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			99.32970	115.957	15.64	0.1971	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			566.82400	505.515	16.58	0.5696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			320.22400	360.415	16.58	0.4304	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			860.75200	782.560	15.83	0.7416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			144.15200	167.460	15.83	0.2584	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			528.09910	583.434	17.39	0.5647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			394.69910	348.534	17.39	0.4353	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,310.11550	1,216.791	15.34	0.8953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			43.51550	51.691	15.34	0.1047	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			310.93370	350.429	16.55	0.4230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			577.53370	515.529	16.55	0.5770	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			853.44550	775.755	15.85	0.7381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			146.84550	170.655	15.85	0.2619	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,345.87770	1,251.838	15.31	0.9035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			39.27770	46.738	15.31	0.0965	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			126.90860	108.792	20.24	0.1629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,460.30860	1,543.692	20.24	0.8371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			152.68600	132.021	19.80	0.1933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,286.08600	1,366.921	19.80	0.8067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,117.63260	1,194.608	19.32	0.7715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			184.23260	159.708	19.32	0.2285	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			334.45420	375.682	16.63	0.4415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			551.05420	490.782	16.63	0.5585	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			659.74890	721.428	17.87	0.6268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			326.34890	286.528	17.87	0.3732	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,311.87830	1,393.241	19.87	0.8115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			148.47830	128.341	19.87	0.1885	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,098.42410	2,190.048	21.62	0.9117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			65.02410	55.148	21.62	0.0883	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			288.38020	326.143	16.47	0.4044	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			604.98020	541.243	16.47	0.5956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			633.40610	567.936	16.39	0.6143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			266.80610	302.836	16.39	0.3857	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			293.82260	257.207	18.13	0.3419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			737.22260	802.107	18.13	0.6581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			588.39600	525.698	16.51	0.5845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			301.79600	340.598	16.51	0.4155	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			572.15950	510.503	16.56	0.5733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			315.55950	355.403	16.56	0.4267	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			358.96340	316.053	17.63	0.4034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			592.36340	650.953	17.63	0.5966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,136.86280	1,047.783	15.50	0.8480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			70.26280	82.683	15.50	0.1520	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			477.32920	423.261	16.90	0.5039	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			410.72920	458.161	16.90	0.4961	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			467.16780	519.099	17.15	0.5311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			433.76780	384.199	17.15	0.4689	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			935.68540	853.484	15.71	0.7750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			119.08540	138.384	15.71	0.2250	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,737.42600	1,825.073	20.85	0.8759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			94.02600	80.173	20.85	0.1241	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,746.52910	1,834.296	20.87	0.8770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			93.12910	79.396	20.87	0.1230	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,301.22860	1,208.089	15.35	0.8932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			44.62860	52.989	15.35	0.1068	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,736.55270	1,636.401	16.17	0.9527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			19.95270	21.301	16.17	0.0473	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			693.20500	624.283	16.23	0.6514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			226.60500	259.183	16.23	0.3486	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,054.15570	967.624	15.59	0.8205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			87.55570	102.524	15.59	0.1795	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			621.91870	557.142	16.42	0.6068	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			275.31870	312.042	16.42	0.3932	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,712.39260	3,812.234	22.89	0.9856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			8.99260	7.334	22.89	0.0144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,805.61480	2,900.530	22.66	0.9560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			32.21480	25.630	22.66	0.0440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,637.92520	1,724.184	20.63	0.8633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			104.52520	89.284	20.63	0.1367	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			233.66200	203.396	18.71	0.2813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			917.06200	988.296	18.71	0.7187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,495.46910	1,395.601	15.18	0.9320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			28.86910	30.501	15.18	0.0680	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			561.52970	500.566	16.59	0.5659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			324.92970	365.466	16.59	0.4341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,672.92500	3,772.653	22.88	0.9848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			9.52500	7.753	22.88	0.0152	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			227.06510	197.543	18.78	0.2744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			940.46510	1,012.443	18.78	0.7256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,742.01130	3,841.934	22.90	0.9861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			8.61130	7.034	22.90	0.0139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			167.66480	145.149	19.56	0.2102	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,201.06480	1,280.049	19.56	0.7898	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,595.76360	4,696.811	22.93	0.9958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.36360	1.911	22.93	0.0042	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			247.44790	215.648	18.57	0.2955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			870.84790	940.548	18.57	0.7045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,781.52670	3,881.552	22.91	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			8.12670	6.651	22.91	0.0132	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			163.01230	141.068	19.63	0.2050	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			1,226.41230	1,305.968	19.63	0.7950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,368.16080	3,466.769	22.80	0.9778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			14.76080	11.869	22.80	0.0222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,104.76580	3,201.963	22.74	0.9692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			21.36580	17.063	22.74	0.0308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			500.96430	444.133	16.78	0.5218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			384.36430	429.033	16.78	0.4782	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			269.62990	235.479	18.35	0.3180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			803.02990	870.379	18.35	0.6820	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			7.55630	6.202	22.92	0.0124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,830.95630	3,931.102	22.92	0.9876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			41.28630	34.845	22.60	0.0576	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,574.68630	2,669.745	22.60	0.9424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			486.67140	431.501	16.86	0.5110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			400.07140	446.401	16.86	0.4890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			7.44700	6.115	22.92	0.0122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,840.84700	3,941.015	22.92	0.9878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			7.33890	6.030	22.92	0.0121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,850.73890	3,950.930	22.92	0.9879	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			479.07750	531.209	17.39	0.5260	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			454.07750	404.609	17.39	0.4740	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,548.52390	4,648.941	22.71	0.9950	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.52390	2.341	22.71	0.0050	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			568.47380	624.655	17.58	0.5656	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			413.97380	368.555	17.58	0.4344	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			450.49830	498.030	17.01	0.4933	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			518.29830	464.130	17.01	0.5067	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,428.15940	1,508.166	19.89	0.7961	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			180.35940	158.566	19.89	0.2039	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,531.49010	1,612.600	20.11	0.8136	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			163.69010	143.000	20.11	0.1864	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			655.64620	593.031	16.57	0.5870	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			343.44620	382.631	16.57	0.4130	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			689.45840	626.755	16.57	0.5751	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			402.15840	441.355	16.57	0.4249	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			699.81710	636.517	16.54	0.5811	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			392.51710	431.117	16.54	0.4189	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			416.85680	456.949	16.62	0.4339	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			674.15680	612.349	16.62	0.5661	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			625.19270	566.350	16.78	0.5364	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			467.89270	510.950	16.78	0.4636	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,824.50940	1,906.355	20.33	0.8277	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			163.80940	143.855	20.33	0.1723	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			347.49010	382.981	16.37	0.3882	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			756.79010	690.481	16.37	0.6118	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,092.16790	2,177.558	20.84	0.8589	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			131.46790	115.058	20.84	0.1411	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,137.93050	1,054.572	15.63	0.7802	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			148.63050	167.072	15.63	0.2198	0.00	0	242
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			991.65680	1,054.964	18.24	0.6538	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			375.55680	336.964	18.24	0.3462	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			978.25670	1,041.134	18.20	0.6474	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			386.25670	347.233	18.20	0.3526	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,018.97750	2,097.649	20.08	0.8077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			212.57750	189.149	20.08	0.1923	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			772.39260	709.462	16.53	0.5667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			498.79260	537.962	16.53	0.4333	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			458.73180	496.010	16.41	0.4126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,933.72890	4,028.280	23.94	0.9264	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			77.88330	70.274	23.89	0.0742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,914.28330	4,008.774	23.89	0.9258	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			240.71500	214.660	19.79	0.2147	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			867.75930	922.280	17.59	0.5807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			521.35930	473.780	17.59	0.4193	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			77.60600	70.027	23.92	0.0739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,924.00600	4,018.527	23.92	0.9261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			77.32890	69.780	23.94	0.0736	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			139.41890	123.282	21.09	0.1310	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,398.28790	1,311.016	15.38	0.8107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			144.68790	159.516	15.38	0.1893	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,629.87940	1,702.097	19.41	0.7522	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			283.47940	253.597	19.41	0.2478	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,847.11500	1,923.160	19.79	0.7853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			808.23050	860.728	17.43	0.5611	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			465.50140	421.778	17.90	0.3821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			991.90140	1,050.278	17.90	0.6179	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			562.14260	604.119	16.72	0.4638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			715.74260	655.619	16.72	0.5362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,645.81890	2,731.782	21.09	0.8690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			153.21700	135.650	20.86	0.1429	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,053.79450	2,132.960	20.14	0.8119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			207.39450	184.460	20.14	0.1881	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			762.68450	700.221	16.56	0.5616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			509.08450	548.722	16.56	0.4384	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			551.83050	502.228	17.43	0.4389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			353.56340	385.374	16.07	0.3525	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,321.63670	1,236.254	15.46	0.7888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			168.03670	184.754	15.46	0.2112	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,734.10450	1,639.344	15.37	0.8823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			80.50450	87.844	15.37	0.1177	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,499.61700	2,584.150	20.86	0.8571	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			298.79410	268.798	19.28	0.2604	0.00	0	8,395

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,720.86550	1,794.764	19.57	0.7667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			264.46550	236.264	19.57	0.2333	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			838.19360	772.185	16.34	0.6003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			434.59360	470.685	16.34	0.3997	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			937.16340	866.874	16.07	0.6475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			812.33180	747.510	16.41	0.5874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			978.17140	906.222	15.96	0.6659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			324.57140	354.722	15.96	0.3341	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,274.41100	2,356.440	20.50	0.8361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			178.01100	157.940	20.50	0.1639	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,555.19410	1,627.298	19.28	0.7396	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,630.47810	1,700.628	19.22	0.7183	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			358.27810	326.228	19.22	0.2817	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,312.84380	2,392.136	20.32	0.8094	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			230.64380	207.736	20.32	0.1906	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,171.19160	1,230.192	18.10	0.6162	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			530.89160	487.692	18.10	0.3838	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,101.28010	1,158.273	17.92	0.5963	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			568.88010	523.673	17.92	0.4037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,791.83070	2,872.904	20.73	0.8163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			247.23070	226.004	20.73	0.1837	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,717.99510	1,786.114	19.11	0.6917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			443.39510	409.213	19.11	0.3083	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			895.87140	836.176	16.84	0.5475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			700.47140	743.076	16.84	0.4525	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,197.21880	1,122.674	15.95	0.6704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			411.81880	439.574	15.95	0.3296	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,563.73220	1,479.590	15.52	0.7802	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			228.33220	246.490	15.52	0.2198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,851.98800	2,751.620	13.97	0.9719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.58800	18.520	13.97	0.0281	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,227.72390	1,152.254	15.91	0.6808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			392.32390	419.154	15.91	0.3192	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,947.27430	1,859.152	15.02	0.8666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			111.87430	126.052	15.02	0.1334	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,252.53190	1,176.333	15.88	0.6890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			377.13190	403.233	15.88	0.3110	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,742.01970	1,810.549	19.15	0.6953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			437.41970	403.649	19.15	0.3047	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,388.73800	1,308.788	15.72	0.7317	3,926.37	3	3
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			303.33800	325.688	15.72	0.2683	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,034.27610	2,106.192	19.61	0.7372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			369.67610	339.292	19.61	0.2628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			869.91130	811.380	16.93	0.5356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			734.51130	778.280	16.93	0.4644	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,057.92070	991.446	16.33	0.6174	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			522.52070	558.347	16.33	0.3826	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,483.44170	1,547.212	18.63	0.6525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			508.84170	470.312	18.63	0.3475	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,380.04150	2,287.181	14.50	0.9316	6,861.54	3	3
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			44.64150	54.081	14.50	0.0684	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			159.07580	146.716	23.07	0.1192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,013.67580	4,103.616	23.07	0.8808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,917.12190	2,999.710	20.92	0.8261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			232.52190	212.810	20.92	0.1739	638.43	3	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,407.74440	1,469.950	18.47	0.6384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			533.14440	493.050	18.47	0.3616	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			158.62850	146.306	23.09	0.1188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,023.22850	4,113.206	23.09	0.8812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			158.18340	145.897	23.11	0.1185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,032.78340	4,122.797	23.11	0.8815	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			909.29900	957.633	17.33	0.5109	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			792.49900	738.533	17.33	0.4891	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			809.69420	853.945	17.06	0.4698	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			908.29420	850.245	17.06	0.5302	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,351.08480	1,408.920	18.17	0.5920	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			676.98480	632.519	18.17	0.4080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,555.18300	1,476.467	15.88	0.7199	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			390.38300	413.967	15.88	0.2801	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,036.48910	2,935.162	13.10	0.9693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.68910	22.662	13.10	0.0307	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,738.74830	1,801.946	18.79	0.6406	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			613.54830	574.446	18.79	0.3594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,786.93000	1,709.084	15.62	0.7787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			272.13000	296.584	15.62	0.2213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,544.81870	2,618.448	20.00	0.7416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			419.61870	390.948	20.00	0.2584	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,402.25900	2,474.183	19.80	0.7268	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			447.05900	416.683	19.80	0.2732	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,460.70240	2,533.343	19.88	0.7330	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			435.50240	405.843	19.88	0.2670	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,485.42280	1,408.402	15.96	0.7008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			430.62280	455.902	15.96	0.2992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			686.18560	643.124	18.38	0.3952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,521.38560	1,580.625	18.38	0.6048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,688.12420	1,606.420	15.73	0.7540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			323.32420	343.920	15.73	0.2460	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,715.65190	1,633.367	15.70	0.7607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			310.85190	330.867	15.70	0.2393	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			683.51250	640.596	18.40	0.3939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,528.71250	1,588.096	18.40	0.6061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			680.85700	638.079	18.41	0.3926	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			1,536.05700	1,595.579	18.41	0.6074	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,544.00460	1,599.975	18.48	0.5764	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			816.00460	768.675	18.48	0.4236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			823.44600	776.901	18.82	0.4114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,717.14600	1,774.601	18.82	0.5886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			828.85980	782.070	18.79	0.4137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,702.55980	1,759.770	18.79	0.5863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			826.14440	779.480	18.81	0.4126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,709.84440	1,767.180	18.81	0.5874	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,733.10630	1,787.729	18.86	0.5632	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			955.80630	905.229	18.86	0.4368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			962.51340	912.435	19.11	0.4260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,901.41340	1,957.135	19.11	0.5740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			967.96770	917.660	19.09	0.4280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,886.86770	1,942.360	19.09	0.5720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			965.23570	915.043	19.10	0.4270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,894.13570	1,949.743	19.10	0.5730	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,472.50720	1,407.656	18.09	0.5572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,279.00720	1,321.756	18.09	0.4428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,480.12430	1,415.020	18.06	0.5595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,266.62430	1,309.120	18.06	0.4405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,476.31320	1,411.328	18.08	0.5583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,272.81320	1,315.428	18.08	0.4417	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,050.06900	1,978.782	19.08	0.5742	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,802.76900	1,836.082	19.08	0.4258	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,046.18600	1,974.998	19.09	0.5734	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,808.88600	1,842.298	19.09	0.4266	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,053.97080	1,982.585	19.07	0.5750	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,796.67080	1,829.885	19.07	0.4250	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,926.26180	1,958.745	19.24	0.4312	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,084.66180	2,013.545	19.24	0.5688	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,203.49000	2,131.528	19.25	0.5799	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,919.09000	1,949.728	19.25	0.4201	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,211.26610	2,139.120	19.24	0.5814	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,906.86610	1,937.320	19.24	0.4186	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,207.37390	2,135.320	19.24	0.5806	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,912.97390	1,943.520	19.24	0.4194	0.00	0	0
Total \$ / R Option												11,426.34	9	2,912,812
Total \$ / R												860,865,628.24	64,402	4,268,971
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.36510		13.46660			0.0000	120,285.90	9	556
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.55150		13.65360			0.0000	0.00	0	7
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.73310		13.83540			0.0000	0.00	0	172
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.91250		14.01480			0.0000	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.46590		14.57350			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												120,285.90	9	735
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		34,227.93610	30,093.483	17.75	0.3881		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		62,567.93610	68,583.483	17.75	0.6119		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		33,903.43570	29,799.844	17.77	0.3850		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		63,243.43570	69,289.844	17.77	0.6150		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		34,555.70950	30,390.220	17.72	0.3911		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		61,895.70950	67,880.220	17.72	0.6089		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		62,215.78250	56,811.960	17.09	0.4825		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		68,855.78250	73,661.960	17.09	0.5175		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		61,824.47660	56,444.338	17.11	0.4801		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		69,464.47660	74,294.338	17.11	0.5199		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		62,609.51250	57,181.575	17.07	0.4849		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		68,249.51250	73,031.575	17.07	0.5151		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		77,715.61730	72,297.208	17.28	0.4913		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		87,175.61730	91,987.208	17.28	0.5087		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		77,335.11060	71,936.221	17.29	0.4894		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		87,795.11060	92,626.221	17.29	0.5106		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		78,098.05220	72,660.556	17.26	0.4932		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		86,558.05220	91,350.556	17.26	0.5068		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		95,896.83120	90,271.591	17.29	0.5164		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		96,416.83120	101,021.591	17.29	0.4836		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		96,686.96520	91,028.884	17.26	0.5196		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		95,206.96520	99,778.884	17.26	0.4804		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		96,291.04800	90,649.402	17.28	0.5180		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		95,811.04800	100,399.402	17.28	0.4820		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		147,631.32000	141,132.828	18.08	0.5583		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		127,281.32000	131,542.828	18.08	0.4417		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		147,250.71560	140,765.611	18.09	0.5572		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		127,900.71560	132,175.611	18.09	0.4428		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		148,012.43330	141,502.039	18.06	0.5595		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		126,662.43330	130,912.039	18.06	0.4405		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												120,285.90	9	735
£ / R	On	03/10/2017	Foreign Exchange Future			17.88700	18.00670		0.0000		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Future			17.98300	18.10260		0.0000		0.00	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future			18.14290	18.26430		0.0000		55,626,131.40	3,066	198,626	
£ / R	On	19/03/2018	Foreign Exchange Future			18.44740	18.56900		0.0000		7,840,145.00	425	1,420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.74450	18.86500		0.0000		0.00	0	3,383	
£ / R	On	17/09/2018	Foreign Exchange Future			19.03830	19.15830		0.0000		0.00	0	1,665	
£ / R	On	14/06/2019	Foreign Exchange Future			19.70090	19.82340		0.0000		0.00	0	0	
Total £ / R Future												63,466,276.40	3,491	205,137

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			96.67920	119.374	14.56	0.3757	0.00	0	1,000
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call			353.37920	256.374	14.56	0.6243	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			55.90630	60.155	14.75	0.1346	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,079.60250	964.311	14.72	0.8632	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			57.00250	61.311	14.72	0.1368	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,070.71770	955.489	14.70	0.8608	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			58.11770	62.489	14.70	0.1392	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,088.50630	973.155	14.75	0.8654	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			669.69680	597.611	17.69	0.5027	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,750.63800	1,842.828	19.93	0.8022	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			214.93800	185.728	19.93	0.1978	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,890.03780	7,010.956	25.68	0.9945	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.29520	3.818	25.68	0.0055	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,899.99520	7,020.918	25.68	0.9945	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.38090	3.894	25.68	0.0056	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,880.08090	7,000.994	25.68	0.9944	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			605.39680	654.711	17.69	0.4973	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.33780	3.856	25.68	0.0055	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,700.30280	1,592.776	16.76	0.7427	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			341.30280	355.376	16.76	0.2573	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,012.22240	2,087.425	19.13	0.7225	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			441.22240	394.825	19.13	0.2775	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,693.17660	1,585.779	16.76	0.7411	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			344.17660	358.379	16.76	0.2589	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,686.06300	1,578.794	16.76	0.7395	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			347.06300	361.394	16.76	0.2605	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,853.82210	1,743.706	16.75	0.7755	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			284.82210	296.306	16.75	0.2245	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,615.93920	1,528.409	16.89	0.6504	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			660.93920	693.909	16.89	0.3496	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,627.76660	1,539.587	16.88	0.6534	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			652.76660	685.087	16.88	0.3466	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,621.68600	1,533.990	16.89	0.6519	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			656.68600	689.490	16.89	0.3481	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,772.64300	1,692.981	17.00	0.6324	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			854.34300	894.681	17.00	0.3676	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,767.25310	1,687.743	17.00	0.6311	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			858.95310	899.443	17.00	0.3689	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,761.87690	1,682.519	17.01	0.6299	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			863.57690	904.219	17.01	0.3701	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,379.60830	2,292.906	16.95	0.6424	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,176.20830	1,212.006	16.95	0.3576	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,374.18610	2,287.597	16.95	0.6414	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,180.78610	1,216.697	16.95	0.3586	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,368.77390	2,282.288	16.95	0.6405	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,185.37390	1,221.388	16.95	0.3595	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												63,466,276.40	3,491	208,337
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11990		0.12026			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12220		0.12255			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12448		0.12481			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			1,068.23980	1,035.455	14.66	0.8924	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			42.13980	45.755	14.66	0.1076	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			433.59680	413.568	17.93	0.5135	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			407.49680	423.868	17.93	0.4865	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			159.19150	149.855	20.61	0.2255	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,133.09150	1,160.155	20.61	0.7745	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			777.42380	755.902	18.99	0.5805	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			522.22380	536.302	18.99	0.4195	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			426.37150	412.174	21.02	0.3638	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,171.17150	1,192.574	21.02	0.6362	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,378.44870	1,348.077	16.38	0.8355	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			123.24870	128.477	16.38	0.1645	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			680.56530	666.187	21.04	0.4405	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,199.16530	1,217.787	21.04	0.5595	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			495.54200	484.869	24.12	0.3215	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,014.14200	2,036.469	24.12	0.6785	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,063.46530	1,043.902	19.13	0.6200	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			582.06530	595.502	19.13	0.3800	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,620.78670	1,621.481	19.96	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,161.68670	1,162.381	19.96	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,257.80980	1,258.288	21.10	0.4986	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,798.70980	1,799.188	21.10	0.5014	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,039.40680	2,041.371	17.59	0.7297	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			580.30680	582.271	17.59	0.2703	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			15.80310		15.83990			0.0000	0.00	0	800
€ / R	On	03/10/2017	Foreign Exchange Future			15.82230		15.86070			0.0000	0.00	0	10,000
€ / R	On	27/10/2017	Foreign Exchange Future			15.90360		15.94120			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.01110		16.04920			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.07860		16.11690			0.0000	3,714,156.60	231	93,471
€ / R	On	27/12/2017	Foreign Exchange Future			16.10900		16.14730			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.23260		16.27010			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.39310		16.43000			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			16.70510		16.74070			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.02050		17.05440			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			18.06120		18.09560			0.0000	0.00	0	0
Total € / R Future												3,714,156.60	231	121,544
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			5.57260	2.733	14.14	0.0272	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			535.47260	495.833	14.14	0.9728	0.00	0	0
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			185.73700	198.538	11.95	0.6357	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			106.43700	80.838	11.95	0.3643	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			66.23430	61.037	11.62	0.1904	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			587.43430	544.637	11.62	0.8096	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			167.51390	163.839	13.38	0.2798	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			706.71390	664.939	13.38	0.7202	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			563.84520	524.285	15.50	0.5409	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			446.94520	445.685	15.50	0.4591	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			475.70900	438.882	15.82	0.4766	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			558.80900	560.282	15.82	0.5234	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			666.97080	625.255	15.24	0.6072	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			350.07080	346.655	15.24	0.3928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			783.54530	740.230	14.98	0.6735	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			266.64530	261.630	14.98	0.3265	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,008.32620	1,966.678	15.13	0.9629	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			21.42620	18.078	15.13	0.0371	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			772.63030	779.343	16.47	0.6195	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			359.53030	327.943	16.47	0.3805	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			338.61080	308.160	16.61	0.3621	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			821.71080	829.560	16.61	0.6379	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.78260	8.243	25.42	0.0124	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,301.88260	5,339.643	25.42	0.9876	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,135.72940	2,094.553	15.66	0.9677	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			18.82940	15.953	15.66	0.0323	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			92.59270	79.048	19.04	0.1132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,045.69270	2,070.448	19.04	0.8868	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			94.37020	80.695	19.02	0.1152	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,027.47020	2,052.095	19.02	0.8848	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			678.23400	682.683	16.20	0.5804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			405.13400	371.283	16.20	0.4196	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			93.47730	79.866	19.03	0.1142	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,036.57730	2,061.266	19.03	0.8858	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			289.71860	285.410	15.15	0.3316	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			817.01860	774.410	15.15	0.6684	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			393.36690	391.391	15.22	0.3662	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			863.46690	823.991	15.22	0.6338	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			142.36300	139.519	14.51	0.1539	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,704.29430	1,664.545	14.51	0.8445	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			144.29430	141.445	14.51	0.1555	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			140.45040	137.612	14.50	0.1523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			52.89370	51.478	15.41	0.0642	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,482.89370	2,444.578	15.41	0.9358	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,562.35260	1,522.583	14.59	0.8132	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			182.35260	179.483	14.59	0.1868	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,712.36300	1,672.619	14.51	0.8461	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,524.07210	1,484.321	14.62	0.8040	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			194.07210	191.221	14.62	0.1960	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			777.73980	782.069	15.88	0.5013	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			707.73980	675.169	15.88	0.4987	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,720.45040	1,680.712	14.50	0.8477	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,597.38770	1,561.124	14.92	0.7417	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			356.68770	356.023	14.92	0.2583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,037.90670	3,004.135	14.59	0.9470	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			47.20670	49.034	14.59	0.0530	196.14	4	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,604.21460	1,567.939	14.92	0.7434	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			353.51460	352.839	14.92	0.2566	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,773.56810	1,737.117	14.82	0.7822	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			282.86810	282.017	14.82	0.2178	1,128.07	4	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,022.27800	4,048.709	20.89	0.8566	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			212.97800	203.809	20.89	0.1434	815.23	4	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,590.57940	1,554.322	14.92	0.7400	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			359.87940	359.222	14.92	0.2600	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,075.82870	1,048.121	16.24	0.5177	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,141.42870	1,147.621	16.24	0.4823	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,083.71810	1,055.914	16.22	0.5206	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,129.31810	1,135.414	16.22	0.4794	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,079.76280	1,052.010	16.23	0.5192	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,135.36280	1,141.510	16.23	0.4808	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			928.22380	931.444	15.92	0.3323	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,158.64900	2,127.469	15.93	0.6666	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			933.04900	936.269	15.93	0.3334	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,153.47830	2,122.306	15.94	0.6656	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			937.87830	941.106	15.94	0.3344	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,163.82380	2,132.644	15.92	0.6677	0.00	0	0
Total € / R Option												2,139.44	12	428,652

Total € / R **3,716,296.04** **243** **550,196**

AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.65400		10.65830			0.0000	0.00	0	15,898
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.66780		10.67200			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.79230		10.79580			0.0000	1,079,230.00	100	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.92610		10.92820			0.0000	131,113.20	12	1,512
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.05710		11.05820			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.45350		11.45380			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												1,210,343.20	112	17,510
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			63.91130	62.035	19.03	0.1301	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,285.61130	1,288.035	19.03	0.8699	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			65.83250	63.953	19.00	0.1336	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,267.53250	1,269.953	19.00	0.8664	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			64.86490	62.988	19.02	0.1319	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,276.56490	1,278.988	19.02	0.8681	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			774.30890	770.498	15.91	0.7975	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			102.30890	102.698	15.91	0.2025	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			766.56280	762.770	15.91	0.7941	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			104.56280	104.970	15.91	0.2059	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			782.09300	778.263	15.91	0.8010	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			100.09300	100.463	15.91	0.1990	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			970.60110	966.579	15.83	0.7746	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			164.80110	164.279	15.83	0.2254	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			963.16270	959.141	15.83	0.7719	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			167.36270	166.841	15.83	0.2281	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			955.75300	951.730	15.83	0.7691	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			169.95300	169.430	15.83	0.2309	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			366.06200	362.820	14.88	0.3565	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			795.60680	790.224	14.86	0.6492	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			357.40680	354.124	14.86	0.3508	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			789.91920	784.559	14.87	0.6463	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			361.71920	358.459	14.87	0.3537	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			784.26200	778.920	14.88	0.6435	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			625.32510	619.847	14.83	0.5140	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			687.12510	682.747	14.83	0.4860	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			621.30370	615.839	14.84	0.5116	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			693.10370	688.739	14.84	0.4884	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			629.36630	623.883	14.82	0.5164	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			681.16630	676.783	14.82	0.4836	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			651.20590	650.622	14.45	0.3828	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,094.91940	1,094.043	14.44	0.6209	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			641.11940	640.543	14.44	0.3791	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,089.95250	1,089.075	14.44	0.6190	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			646.15250	645.575	14.44	0.3810	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,085.00590	1,084.122	14.45	0.6172	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,210,343.20	112	17,510
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.87640		10.91500			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.02970		11.06830			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.17540		11.21370			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			535.90890	505.092	14.78	0.6814	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			160.90890	168.692	14.78	0.3186	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			529.46540	498.833	14.79	0.6765	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			164.46540	172.433	14.79	0.3235	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			542.40070	511.402	14.76	0.6862	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			157.40070	165.002	14.76	0.3138	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,100.41070	1,063.250	14.31	0.8317	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			102.11070	103.550	14.31	0.1683	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,092.34970	1,055.241	14.31	0.8292	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			104.04970	105.541	14.31	0.1708	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,108.49680	1,071.287	14.31	0.8342	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			100.19680	101.587	14.31	0.1658	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			772.90140	743.451	14.55	0.6260	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			379.20140	388.052	14.55	0.3740	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			767.49430	738.150	14.56	0.6231	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			383.79430	392.750	14.56	0.3769	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			778.33940	748.784	14.53	0.6289	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			374.63940	383.384	14.53	0.3711	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			13.87540		13.91040			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.16250		14.19660			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.44580		14.47890			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			435.85760	393.304	17.17	0.4640	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			555.45760	547.904	17.17	0.5360	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			431.90710	389.515	17.19	0.4608	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			561.50710	554.115	17.19	0.5392	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			439.84230	397.129	17.15	0.4674	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			549.44230	541.729	17.15	0.5326	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			702.23460	670.645	16.86	0.5265	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			655.63460	658.145	16.86	0.4735	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			697.86290	666.413	16.87	0.5241	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			661.26290	663.913	16.87	0.4759	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			706.63410	674.968	16.84	0.5288	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			650.03410	652.468	16.84	0.4712	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			817.19950	797.689	16.93	0.5130	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			868.29950	881.889	16.93	0.4870	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			813.20080	793.755	16.94	0.5112	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			874.30080	887.955	16.94	0.4888	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			809.22610	789.840	16.95	0.5093	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			880.32610	894.040	16.95	0.4907	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,786.76080	1,812.425	16.00	0.6578	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			823.36080	849.025	16.00	0.3422	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,781.65230	1,807.367	16.01	0.6566	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			828.25230	853.967	16.01	0.3434	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,791.88420	1,817.506	15.99	0.6590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			818.48420	844.106	15.99	0.3410	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			2.02380		2.03330			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04100		2.04970			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.05710		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			1,203.26610	1,128.509	16.11	0.7180	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			270.26610	290.509	16.11	0.2820	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,133.47970	1,062.219	16.16	0.6951	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			300.47970	324.219	16.16	0.3049	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,069.13860	998.399	16.21	0.6716	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			336.13860	360.399	16.21	0.3284	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			455.05910	465.253	15.87	0.3039	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,688.90910	1,610.263	15.88	0.7279	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			391.90910	400.263	15.88	0.2721	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,619.67210	1,541.918	15.88	0.7122	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			422.67210	431.918	15.88	0.2878	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,552.05910	1,475.254	15.87	0.6961	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,387.82360	1,325.988	16.21	0.5794	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			936.82360	954.988	16.21	0.4206	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,339.39860	1,278.545	16.27	0.5654	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			988.39860	1,007.545	16.27	0.4346	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,437.71250	1,374.909	16.15	0.5934	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			886.71250	903.909	16.15	0.4066	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,172.81190	2,159.834	16.64	0.6105	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,416.81190	1,403.834	16.64	0.3895	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,125.34030	2,112.330	16.68	0.6016	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,469.34030	1,456.330	16.68	0.3984	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,221.24390	2,208.306	16.60	0.6195	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,365.24390	1,352.306	16.60	0.3805	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			2.16930		2.17600			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.21220		2.21820			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.25530		2.26150			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	Call			1,720.97480	1,656.806	16.13	0.8276	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			160.97480	163.806	16.13	0.1724	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,884.95380	1,819.697	16.05	0.8590	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			124.95380	126.697	16.05	0.1410	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,802.11870	1,737.371	16.09	0.8438	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			142.11870	144.371	16.09	0.1562	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,250.79880	1,195.541	16.79	0.5729	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			868.79880	873.541	16.79	0.4271	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,202.91860	1,148.466	16.87	0.5575	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			920.91860	926.466	16.87	0.4425	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,300.27850	1,244.250	16.71	0.5884	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			818.27850	822.250	16.71	0.4116	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,139.30230	1,153.724	16.63	0.4402	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,547.33800	1,498.323	16.48	0.5848	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,032.33800	1,045.323	16.48	0.4152	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,500.15460	1,451.858	16.55	0.5722	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,085.15460	1,098.858	16.55	0.4278	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,454.30230	1,406.724	16.63	0.5598	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,851.68260	3,842.099	16.46	0.7628	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			834.68260	825.099	16.46	0.2372	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,783.36740	3,773.547	16.46	0.7561	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			866.36740	856.547	16.46	0.2439	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,920.76060	3,911.404	16.46	0.7694	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			803.76060	794.404	16.46	0.2306	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			1.71550		1.72840			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74290		1.75570			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.76870		1.78150			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			420.79010	370.145	17.80	0.3758	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			836.79010	915.145	17.80	0.6242	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			389.73540	342.174	17.97	0.3531	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			905.73540	987.174	17.97	0.6469	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			454.15740	400.292	17.63	0.3996	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			770.15740	845.292	17.63	0.6004	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			899.49770	824.686	16.71	0.5289	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			742.49770	795.686	16.71	0.4711	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			854.85830	782.660	16.82	0.5096	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			797.85830	853.660	16.82	0.4904	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			946.15630	868.711	16.60	0.5486	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			689.15630	739.711	16.60	0.4514	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,130.21290	1,056.355	16.77	0.5423	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			915.21290	969.355	16.77	0.4577	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,087.01960	1,015.081	16.87	0.5268	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			972.01960	1,028.081	16.87	0.4732	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,175.05610	1,099.255	16.66	0.5580	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			860.05610	912.255	16.66	0.4420	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,249.93600	2,243.016	17.03	0.6498	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,135.93600	1,129.016	17.03	0.3502	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,350.35450	2,342.877	16.86	0.6692	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,036.35450	1,028.877	16.86	0.3308	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,299.57120	2,292.366	16.95	0.6594	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,085.57120	1,078.366	16.95	0.3406	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			0.12670		0.12940			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12690		0.12830			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12650		0.12800			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			1.72400		1.72890			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75200		1.75680			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77990		1.78460			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			9.79270		9.83360			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.91500		9.95570			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.03430		10.07390			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			341.42030	315.397	16.98	0.5080	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			317.82030	332.697	16.98	0.4920	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			336.70610	311.108	17.00	0.5032	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			323.10610	338.408	17.00	0.4968	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			346.18300	319.733	16.95	0.5129	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			312.58300	327.033	16.95	0.4871	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			746.16470	712.886	16.40	0.6832	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			240.46470	247.886	16.40	0.3168	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			739.91230	706.715	16.41	0.6799	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			244.21230	251.715	16.41	0.3201	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			752.73070	719.094	16.39	0.6866	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			237.03070	244.094	16.39	0.3134	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			660.14250	631.239	15.54	0.5844	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			426.24250	436.939	15.54	0.4156	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			655.05480	626.262	15.55	0.5815	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			431.15480	441.962	15.55	0.4185	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			665.25790	636.244	15.53	0.5874	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			421.35790	431.944	15.53	0.4126	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,107.48600	1,101.780	15.04	0.6435	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			565.88600	560.180	15.04	0.3565	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,101.95950	1,096.238	15.05	0.6416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			570.35950	564.638	15.05	0.3584	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,113.03280	1,107.338	15.04	0.6454	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			561.43280	555.738	15.04	0.3546	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			1.31100		1.31110			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32350		1.32040			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33730		1.34080			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			111.00000	110.000		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			11.00000	10.000		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			89.00000	90.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			204.00000	235.000		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			104.00000	135.000		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			4.00000	35.000		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			208.00000	173.000		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			108.00000	73.000		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			308.00000	273.000		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			1.35750		1.35630			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.36130		1.36000			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36490		1.36350			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			1.20300		1.19680			0.0000	0.00	0	5,150
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20970		1.20330			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21640		1.21000			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			23,969.86000		24,061.59000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,351.47000		24,441.86000			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			9.95020		9.97300			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.10120		10.12290			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.24890		10.27040			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			390.17200	369.261	15.27	0.5900	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			227.17200	229.061	15.27	0.4100	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			384.73380	363.918	15.29	0.5846	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			231.73380	233.718	15.29	0.4154	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			395.66600	374.661	15.26	0.5954	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			222.66600	224.461	15.26	0.4046	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			521.23170	496.183	15.10	0.5739	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			358.33170	354.983	15.10	0.4261	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			516.20180	491.198	15.11	0.5701	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			363.30180	359.998	15.11	0.4299	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			526.29960	501.203	15.09	0.5776	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			353.39960	350.003	15.09	0.4224	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			618.03230	596.586	14.90	0.5708	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			447.63230	447.686	14.90	0.4292	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			613.19630	591.794	14.91	0.5677	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			452.79630	452.894	14.91	0.4323	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			622.89980	601.406	14.89	0.5738	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			442.49980	442.506	14.89	0.4262	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,344.51440	1,339.228	15.00	0.7022	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			455.41440	450.128	15.00	0.2978	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,338.51940	1,333.184	15.00	0.7004	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			459.41940	454.084	15.00	0.2996	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,350.53500	1,345.293	14.99	0.7040	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			451.43500	446.193	14.99	0.2960	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			3.73400		3.74840			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.69390		3.70770			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.65740		3.66830			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			108.32430	98.666	13.97	0.5042	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			99.92430	104.666	13.97	0.4958	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			103.18980	93.769	13.94	0.4885	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			104.78980	109.769	13.94	0.5115	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			113.61050	103.720	13.99	0.5199	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			95.21050	99.720	13.99	0.4801	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			260.08700	247.596	14.37	0.7022	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			72.38700	73.696	14.37	0.2978	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			253.16680	240.770	14.34	0.6926	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			75.46680	76.870	14.34	0.3074	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			267.09970	254.520	14.39	0.7117	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			69.39970	70.620	14.39	0.2883	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			193.10290	185.116	14.89	0.5233	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			184.80290	187.716	14.89	0.4767	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			188.51400	180.627	14.90	0.5148	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			190.21400	193.227	14.90	0.4852	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			197.77790	189.689	14.87	0.5318	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			179.47790	182.289	14.87	0.4682	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			317.90430	315.912	15.57	0.5693	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			265.40430	263.412	15.57	0.4307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			312.90430	310.915	15.56	0.5639	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			270.40430	268.415	15.56	0.4361	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			307.96030	305.973	15.56	0.5584	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			275.46030	273.473	15.56	0.4416	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			1.37280		1.38250			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35480		1.36450			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33670		1.34630			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												929 365 264.00	68,236	1,733,240
Total Options												13 565.78	21	3,344,664
Grand Total:												929,378,829.78	68,257	5,077,904