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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2017 Foreign Exchange Future			13.64290		13.50420			0.0000	0.00	0	0
\$ / R On 10/10/2017 Foreign Exchange Future			13.65040		13.62030			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.65650		13.51830			0.0000	901,329.00	66	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.66340		13.52510			0.0000	4,918,824.00	360	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.67940		13.54100			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.68860		13.55010			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.71160		13.57240			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.71810		13.57890			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.72680		13.58740			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.73120		13.49630			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.73550		13.59600			0.0000	0.00	0	1,443
\$ / R On 28/11/2017 Foreign Exchange Future			13.75950		13.61950			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.76380		13.62370			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.79640		13.65590			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.80290		13.66230			0.0000	540,328,323.40	39,146	851,072
\$ / R On 22/12/2017 Foreign Exchange Future			13.81160		13.67090			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.82240		13.68160			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.83540		13.69450			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.85030		13.70910			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.89690		13.75490			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.89900		13.75700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Future			13.92440		13.78200			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.92860		13.78620			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.99630		13.85290			0.0000	41,429,048.00	2,960	110,346
\$ / R	On	25/04/2018	Foreign Exchange Future			14.07350		13.92920			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.10660		13.96200			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.11490		13.97020			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.18510		14.03990			0.0000	14,256,025.50	1,005	105,630
\$ / R	On	02/07/2018	Foreign Exchange Future			14.21410		14.06860			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.25090		14.10500			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.29990		14.15360			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.37130		14.22440			0.0000	0.00	0	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.49260		14.34400			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.55970		14.40990			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.69160		14.53960			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.76310		14.60980			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.95350		14.79700			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.84630		15.66760			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.96510		15.78300			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.08900		15.90340			0.0000	0.00	0	184,000
Total \$ / R Future												601,833,549.90	43,537	1,351,943
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			203.61870	307.730	17.68	0.8813	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			49.41870	14.830	17.68	0.1187	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			63.10170	20.507	17.24	0.1576	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			167.30170	263.407	17.24	0.8424	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			825.33130	963.117	24.53	0.9979	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			1.13130	0.217	24.53	0.0021	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			326.97490	448.312	19.02	0.9523	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			22.77490	5.412	19.02	0.0477	0.00	0	20,000
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Put			0.00000	97.649	13.93	0.4529	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Call			0.00000	128.049	13.93	0.5471	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			59.21800	27.267	15.36	0.1442	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			297.51800	403.767	15.36	0.8558	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			47.70740	20.985	14.55	0.1102	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			372.80740	484.385	14.55	0.8898	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,275.35250	1,139.569	18.40	0.9623	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			6.35250	8.970	18.40	0.0377	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			520.10080	404.801	15.56	0.7264	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			61.10080	84.201	15.56	0.2736	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			180.99830	119.429	14.07	0.3464	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			231.09830	308.029	14.07	0.6536	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,901.08210	3,762.567	33.57	0.9967	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.18210	1.167	33.57	0.0033	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			611.60310	496.076	16.23	0.7505	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			61.70310	84.676	16.23	0.2495	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			647.09290	777.029	13.04	0.9564	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		16.99290	8.429	13.04	0.0436	0.00	0	1,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put		112.13160	74.763	13.90	0.2171	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call		414.53160	516.363	13.90	0.7829	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		155.79000	108.556	14.20	0.2742	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		374.69000	466.656	14.20	0.7258	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		538.11190	437.551	15.67	0.6245	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		145.51190	184.350	15.67	0.3755	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		229.89490	137.144	14.27	0.3042	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		326.19490	468.344	14.27	0.6958	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		138.21790	96.973	14.17	0.2341	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		474.21790	572.473	14.17	0.7659	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		261.12640	200.252	14.57	0.3596	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		380.62640	459.752	14.57	0.6404	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,123.33960	3,984.203	26.18	0.9919	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		2.83960	3.703	26.18	0.0081	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		280.74640	217.566	14.67	0.3745	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		374.44640	451.366	14.67	0.6255	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		917.42460	1,043.385	13.97	0.9179	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		43.72460	29.585	13.97	0.0821	0.00	0	238,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		339.55030	272.111	15.93	0.3792	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		465.45030	538.511	15.93	0.6208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		584.59040	492.778	16.78	0.5320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		316.89040	365.678	16.78	0.4680	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		475.05300	392.334	16.38	0.4685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		377.35300	435.234	16.38	0.5315	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,153.16170	1,276.923	14.84	0.9220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		50.86170	34.023	14.84	0.0780	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		653.38700	743.610	15.51	0.7394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		211.08700	160.710	15.51	0.2606	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		993.25460	1,109.514	15.01	0.8821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		80.95460	56.614	15.01	0.1179	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		382.78840	311.187	16.12	0.4063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		445.08840	514.087	16.12	0.5937	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,483.44340	1,618.776	15.56	0.9610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		21.14340	15.877	15.56	0.0390	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		203.69340	154.443	15.48	0.2534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		665.99340	757.343	15.48	0.7466	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		985.13680	1,100.960	15.01	0.8797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		82.83680	58.060	15.01	0.1203	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,522.24620	1,657.911	15.74	0.9632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		19.94620	15.011	15.74	0.0368	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		128.97970	149.947	18.99	0.2249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,266.67970	1,147.047	18.99	0.7751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		158.31040	184.183	18.51	0.2683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,096.01040	981.283	18.51	0.7317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		932.43780	823.274	18.00	0.6811	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			194.73780	226.174	18.00	0.3189	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			222.48400	170.414	15.56	0.2716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			634.78400	723.314	15.56	0.7284	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			499.92230	414.208	16.44	0.4838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			362.22230	417.108	16.44	0.5162	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,121.19410	1,005.667	18.58	0.7387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			153.49410	178.567	18.58	0.2613	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,899.46500	1,769.766	20.53	0.8816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			61.76500	72.666	20.53	0.1184	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			185.93040	139.481	15.39	0.2356	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			698.23040	792.381	15.39	0.7644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			731.48720	828.419	15.31	0.7818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			169.18720	125.519	15.31	0.2182	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			323.49490	373.183	16.73	0.4752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			571.19490	480.283	16.73	0.5248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			678.76440	771.239	15.44	0.7538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			196.46440	148.339	15.44	0.2462	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			659.66960	750.456	15.49	0.7430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			207.36960	157.556	15.49	0.2570	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			401.14730	463.600	16.28	0.5547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			438.84730	360.700	16.28	0.4453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,295.19760	1,424.037	14.70	0.9475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			32.89760	21.137	14.70	0.0525	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			547.35260	627.406	15.80	0.6717	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			285.05260	224.505	15.80	0.3283	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			331.90180	265.769	15.96	0.3672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			494.20180	568.669	15.96	0.6328	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,076.11770	1,196.525	14.92	0.9044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			63.81770	43.625	14.92	0.0956	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,541.32430	1,416.690	19.75	0.8295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			93.62430	109.590	19.75	0.1705	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,550.32390	1,425.601	19.77	0.8310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			92.62390	108.501	19.77	0.1690	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,473.75460	1,609.001	15.52	0.9604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			21.45460	16.101	15.52	0.0396	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,923.48580	2,061.525	17.51	0.9795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			11.18580	8.625	17.51	0.0205	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			801.01310	904.609	15.23	0.8138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			138.71310	101.709	15.23	0.1862	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,205.71080	1,331.504	14.79	0.9324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			43.41080	28.604	14.79	0.0676	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			718.06360	813.883	15.35	0.7749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			175.76360	130.983	15.35	0.2251	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,517.42800	3,379.379	23.22	0.9769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			9.72800	12.279	23.22	0.0231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,606.62110	2,470.770	21.91	0.9413	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		28.92110	33.670	21.91	0.0587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,443.10520	1,319.478	19.48	0.8119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		105.40520	122.378	19.48	0.1881	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		252.35770	292.113	17.35	0.3929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		740.05770	639.213	17.35	0.6071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,678.15340	1,814.941	16.43	0.9708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		15.85340	12.042	16.43	0.0292	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		647.14550	736.805	15.52	0.7357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		214.84550	163.905	15.52	0.2643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,477.91100	3,339.941	23.17	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		10.21100	12.841	23.17	0.0241	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		244.62800	283.276	17.43	0.3834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		762.32800	660.376	17.43	0.6166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,547.08110	3,408.974	23.26	0.9776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		9.38110	11.874	23.26	0.0224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		175.54610	204.256	18.27	0.2928	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,013.24610	901.356	18.27	0.7072	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,400.70450	4,261.531	24.15	0.9911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		3.00450	4.431	24.15	0.0089	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		268.55160	310.610	17.20	0.4125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		696.25160	597.710	17.20	0.5875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,586.63800	3,448.455	23.30	0.9785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		8.93800	11.355	23.30	0.0215	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		170.17760	198.009	18.34	0.2852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,037.87760	925.109	18.34	0.7148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,172.56800	3,035.308	22.80	0.9668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		14.86800	18.208	22.80	0.0332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,908.32000	2,771.841	22.48	0.9560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		20.62000	24.741	22.48	0.0440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		575.46260	658.338	15.72	0.6909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		263.16260	205.438	15.72	0.3091	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		294.78020	340.520	16.96	0.4431	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		632.48020	537.620	16.96	0.5569	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		8.41350	10.740	23.36	0.0204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,636.11350	3,497.840	23.36	0.9796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		36.79080	43.010	21.46	0.0736	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,374.49080	2,240.110	21.46	0.9264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		558.47300	639.655	15.76	0.6794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		276.17300	216.755	15.76	0.3206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		8.31220	10.621	23.38	0.0202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,646.01220	3,507.721	23.38	0.9798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		8.21240	10.504	23.39	0.0200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,655.91240	3,517.604	23.39	0.9800	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,352.91700	4,213.814	23.91	0.9894	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		3.81700	5.414	23.91	0.0106	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		346.94750	280.006	16.27	0.3684	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			517.84750	591.606	16.27	0.6316	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			430.92150	355.831	16.59	0.4187	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			472.52150	538.231	16.59	0.5813	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			335.86040	274.740	16.44	0.3440	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			600.36040	680.140	16.44	0.6560	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			757.07030	848.316	16.04	0.7316	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			247.97030	198.016	16.04	0.2684	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,246.87790	1,134.825	19.12	0.7221	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			195.97790	225.125	19.12	0.2779	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,347.86020	1,232.975	19.38	0.7454	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			176.96020	203.275	19.38	0.2546	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			712.48710	795.950	16.26	0.6685	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			357.58710	299.050	16.26	0.3315	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			785.94300	875.023	16.04	0.7074	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			301.04300	248.123	16.04	0.2926	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			797.74140	887.691	16.01	0.7133	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			292.84140	240.791	16.01	0.2867	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			313.59510	259.374	16.09	0.3015	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			768.49510	856.274	16.09	0.6985	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,286.55340	1,406.218	15.46	0.8788	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			99.55340	77.218	15.46	0.1212	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,640.66590	1,523.868	19.82	0.7688	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			177.66590	202.868	19.82	0.2312	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			255.11580	208.566	15.90	0.2583	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			862.11580	957.566	15.90	0.7417	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,903.91520	1,782.848	20.36	0.8102	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			140.91520	161.848	20.36	0.1898	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			836.04430	745.979	17.60	0.5519	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			418.04430	470.379	17.60	0.4481	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			823.89510	734.856	17.56	0.5451	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			430.09510	483.456	17.56	0.4549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,838.03530	1,724.566	19.72	0.7506	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			230.93530	260.866	19.72	0.2494	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			865.11790	952.574	16.05	0.6801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			392.21790	336.274	16.05	0.3199	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			357.01230	304.088	15.92	0.2993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,734.70170	3,598.812	23.16	0.9110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			78.20400	85.800	23.12	0.0898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,715.30400	3,579.500	23.12	0.9102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			307.36000	343.976	18.88	0.3168	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,030.49400	937.589	17.86	0.5803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			433.39400	483.889	17.86	0.4197	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			77.90190	85.455	23.14	0.0894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,725.00190	3,589.155	23.14	0.9106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			77.60170	85.112	23.16	0.0890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			262.61930	294.277	19.37	0.2769	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			726.46370	647.200	17.04	0.4779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			579.36370	643.500	17.04	0.5221	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			956.57160	1,052.128	15.86	0.7204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			323.67160	275.828	15.86	0.2796	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,454.46000	1,347.676	18.88	0.6832	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			149.01070	168.941	20.74	0.1708	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,554.09380	1,682.474	15.53	0.8854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			101.19380	86.174	15.53	0.1146	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,342.05280	1,238.343	18.62	0.6595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			334.95280	374.643	18.62	0.3405	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,669.71930	1,557.977	19.37	0.7231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			671.11830	595.624	16.90	0.4557	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			515.76200	574.121	17.37	0.4794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			842.86200	757.821	17.37	0.5206	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			448.48590	388.062	16.24	0.3510	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			801.38590	884.362	16.24	0.6490	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,456.11070	2,332.641	20.74	0.8292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			164.39440	186.258	20.51	0.1862	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,872.20540	1,758.049	19.78	0.7559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			225.10540	254.349	19.78	0.2441	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			854.20900	940.915	16.08	0.6749	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			401.30900	344.615	16.08	0.3251	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			614.01830	681.924	16.90	0.5443	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			268.08840	227.504	15.74	0.2436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,470.63310	1,595.336	15.45	0.8711	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			117.73310	99.036	15.45	0.1289	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,909.75100	2,043.980	15.85	0.9312	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			56.85100	47.680	15.85	0.0688	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,311.49440	2,189.958	20.51	0.8138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			324.78880	363.353	18.71	0.3319	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,544.59240	1,435.563	19.09	0.7007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			287.49240	321.863	19.09	0.2993	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			938.85650	1,032.519	15.88	0.7131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			335.95650	286.219	15.88	0.2869	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,050.98840	1,153.804	15.74	0.7564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			909.91230	1,000.388	15.92	0.7007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,097.95440	1,203.300	15.68	0.7725	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			245.05440	207.000	15.68	0.2275	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,089.22290	1,971.106	20.15	0.7868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			192.12290	217.406	20.15	0.2132	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,381.88880	1,277.053	18.71	0.6681	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,458.81160	1,355.906	18.65	0.6503	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			388.01160	429.406	18.65	0.3497	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,129.60480	2,014.355	19.94	0.7592	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			248.80480	277.855	19.94	0.2408	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,019.81110	932.796	17.58	0.5327	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	11/05/2018	Foreign Exchange Option	14.40	Call			581.81110	639.396	17.58	0.4673	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			953.86330	869.756	17.40	0.5108	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			624.06330	684.656	17.40	0.4892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,604.45010	2,487.393	20.36	0.7744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			264.35010	292.493	20.36	0.2256	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,549.32500	1,449.276	18.58	0.6275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			479.22500	524.376	18.58	0.3725	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			983.38630	1,065.522	16.32	0.6383	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			583.48630	520.422	16.32	0.3617	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,319.21670	1,424.876	15.74	0.7566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			329.31670	289.776	15.74	0.2434	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,711.80370	1,831.464	15.24	0.8530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			171.90370	146.364	15.24	0.1470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,056.73970	3,199.246	15.21	0.9797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.83970	14.146	15.21	0.0203	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,352.08690	1,459.308	15.70	0.7660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			312.18690	274.208	15.70	0.2340	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,122.88710	2,251.790	14.75	0.9205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			82.98710	66.691	14.75	0.0795	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,378.79050	1,487.249	15.67	0.7735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			298.89050	262.149	15.67	0.2265	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,572.66000	1,472.070	18.63	0.6318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			472.56000	517.170	18.63	0.3682	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,524.91980	1,639.323	15.49	0.8113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			235.01980	204.223	15.49	0.1887	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,860.02880	1,754.111	19.21	0.6798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			399.92880	439.211	19.21	0.3202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			954.66870	1,034.926	16.41	0.6258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			614.76870	549.826	16.41	0.3742	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,163.46810	1,261.093	15.94	0.7078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			423.56810	375.993	15.94	0.2922	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,322.37890	1,228.544	18.10	0.5818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			552.27890	603.644	18.10	0.4182	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,573.67100	2,710.014	14.25	0.9647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			33.77100	24.914	14.25	0.0353	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,790.26860	1,911.877	15.14	0.8683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			150.36860	126.777	15.14	0.1317	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,728.22330	2,609.582	20.53	0.7866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			248.12330	274.682	20.53	0.2134	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,249.67200	1,158.205	17.95	0.5654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			579.57200	633.305	17.95	0.4346	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,211.74640	1,311.977	15.88	0.7237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			391.84640	346.877	15.88	0.2763	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,884.26840	1,778.277	19.25	0.6835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			394.16840	433.377	19.25	0.3165	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,242.66650	1,344.510	15.84	0.7335	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	13.17	Put			372.76650	329.410	15.84	0.2665	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,412.55830	2,298.206	20.08	0.7537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			292.45830	323.306	20.08	0.2463	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,064.03680	1,151.880	16.09	0.6715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			504.13680	446.780	16.09	0.3285	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,701.59800	2,583.286	20.49	0.7840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			251.49800	278.387	20.49	0.2160	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			162.62210	177.353	22.39	0.1408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,812.72210	3,682.253	22.39	0.8592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,803.58450	1,698.098	19.09	0.6710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			413.48450	453.198	19.09	0.3290	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,074.53950	1,163.658	16.07	0.6756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			494.63950	438.558	16.07	0.3244	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			162.13120	176.819	22.41	0.1404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,822.23120	3,691.719	22.41	0.8596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			161.64540	176.288	22.43	0.1400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,831.74540	3,701.188	22.43	0.8600	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			778.79400	705.958	16.83	0.4259	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			867.39400	940.058	16.83	0.5741	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			687.16330	620.165	16.55	0.3854	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			992.16330	1,071.065	16.55	0.6146	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,201.41690	1,115.548	17.69	0.5210	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			735.01690	795.448	17.69	0.4790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,690.07710	1,801.325	15.60	0.7907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			315.67710	280.025	15.60	0.2093	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,248.67380	3,390.928	14.38	0.9755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			24.27380	19.628	14.38	0.0245	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,576.62350	1,482.529	18.31	0.5796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			661.02350	713.829	18.31	0.4204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,932.97270	2,045.609	14.83	0.8493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			208.57270	174.309	14.83	0.1507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,364.91070	2,258.553	19.64	0.6941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			449.31070	489.853	19.64	0.3059	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,225.08600	2,120.981	19.44	0.6769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			479.48600	522.281	19.44	0.3231	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,282.37570	2,177.328	19.52	0.6841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			466.77570	508.628	19.52	0.3159	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,615.84950	1,727.055	15.75	0.7725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			351.44950	315.755	15.75	0.2275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			741.49930	800.004	17.92	0.4606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,367.09930	1,278.704	17.92	0.5394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,826.25830	1,937.260	15.16	0.8248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			251.85830	215.960	15.16	0.1752	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,854.22230	1,965.619	15.07	0.8314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			239.82230	204.319	15.07	0.1686	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			738.51180	796.824	17.94	0.4591	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	14.86	Put			1,374.11180	1,285.524	17.94	0.5409	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			735.53230	793.664	17.95	0.4577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,381.13230	1,292.364	17.95	0.5423	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			877.46370	938.551	18.02	0.4855	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,393.46370	1,305.951	18.02	0.5145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			882.92350	941.656	18.37	0.4692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,563.02350	1,471.956	18.37	0.5308	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			888.89770	947.946	18.35	0.4717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,548.99770	1,458.246	18.35	0.5283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			885.90150	944.791	18.36	0.4705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,556.00150	1,465.091	18.36	0.5295	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,584.13370	1,493.429	18.44	0.5077	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,023.73370	1,085.029	18.44	0.4923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,028.64830	1,088.172	18.71	0.4785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,748.84830	1,655.072	18.71	0.5215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,034.59650	1,094.414	18.69	0.4807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,734.79650	1,641.314	18.69	0.5193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,031.62070	1,091.288	18.70	0.4796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,741.82070	1,648.188	18.70	0.5204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,567.97200	1,645.626	17.60	0.6122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,150.97200	1,072.126	17.60	0.3878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,576.13440	1,654.239	17.58	0.6146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,139.13440	1,060.739	17.58	0.3854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,572.04650	1,649.929	17.59	0.6134	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,145.04650	1,066.429	17.59	0.3866	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,174.28390	2,276.000	18.97	0.6163	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,676.68390	1,599.700	18.97	0.3837	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,170.26550	2,271.753	18.98	0.6155	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,682.66550	1,605.453	18.98	0.3845	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,178.32150	2,280.257	18.96	0.6171	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,670.72150	1,593.957	18.96	0.3829	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,801.81060	1,718.511	19.15	0.3901	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,214.81060	2,313.611	19.15	0.6099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,340.04220	2,443.338	19.18	0.6200	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,796.64220	1,714.338	19.18	0.3800	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,348.21680	2,451.794	19.17	0.6215	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,784.81680	1,702.794	19.17	0.3785	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,344.13050	2,447.562	19.18	0.6208	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,790.73050	1,708.562	19.18	0.3792	0.00	0	0
Total \$ / R Option												0.00	0	3,030,480
Total \$ / R												601,833,549.90	43,537	4,382,423
\$ / R	MAXI	On 18/12/2017	Foreign Exchange Future			13.80290		13.66230			0.0000	0.00	0	529
\$ / R	MAXI	On 19/03/2018	Foreign Exchange Future			13.99630		13.85290			0.0000	0.00	0	7
\$ / R	MAXI	On 18/06/2018	Foreign Exchange Future			14.18510		14.03990			0.0000	0.00	0	172

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			14.37130		14.22440			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.88970		14.01440			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	708
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			38,122.75350	43,986.257	16.36	0.5353	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			46,892.75350	38,696.256	16.36	0.4647	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			37,735.30310	43,523.414	16.38	0.5315	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			47,505.30310	39,233.414	16.38	0.4685	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			38,513.61760	44,453.035	16.34	0.5392	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			46,283.61760	38,163.035	16.34	0.4608	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			69,499.73970	76,999.172	16.60	0.5923	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			56,209.73970	49,369.172	16.60	0.4077	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			69,047.73270	76,511.449	16.61	0.5897	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			56,757.73270	49,881.449	16.61	0.4103	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			69,954.77890	77,489.640	16.58	0.5948	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			55,664.77890	48,859.640	16.58	0.4052	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			85,197.31140	92,525.311	16.76	0.5789	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			74,207.31140	67,015.311	16.76	0.4211	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			84,776.44850	92,075.276	16.78	0.5769	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			74,786.44850	67,565.276	16.78	0.4231	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			85,619.79850	92,977.985	16.75	0.5809	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			73,629.79850	66,467.985	16.75	0.4191	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			104,071.65230	111,641.092	16.79	0.5920	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			83,631.65230	76,511.092	16.79	0.4080	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			104,920.64370	112,543.012	16.77	0.5954	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			82,480.64370	75,413.012	16.77	0.4046	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			104,495.50520	112,091.106	16.78	0.5937	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			83,055.50520	75,961.106	16.78	0.4063	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			114,152.20660	161,102.104	17.59	0.6063	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			149,712.20660	109,132.104	17.59	0.3937	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			113,834.89880	160,679.285	17.60	0.6051	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			150,394.89880	109,709.285	17.60	0.3949	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			114,470.68430	161,525.541	17.58	0.6074	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			149,030.68430	108,555.541	17.58	0.3926	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	708
£ / R	On	03/10/2017			18.11050		18.10580			0.0000	0.00	0	0
£ / R	On	31/10/2017			18.20120		18.20030			0.0000	0.00	0	43
£ / R	On	18/12/2017			18.36760		18.36470			0.0000	107,064,740.40	5,829	201,822
£ / R	On	19/03/2018			18.67750		18.67300			0.0000	7,844,550.00	420	1,420
£ / R	On	18/06/2018			18.98030		18.97470			0.0000	0.00	0	3,383
£ / R	On	17/09/2018			19.28030		19.27420			0.0000	0.00	0	1,665
£ / R	On	14/06/2019			19.97010		19.95420			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 Future												114,909,290.40	6,249	208,333
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put			21.42820	2.796	21.26	0.0349	0.00	0	1,000
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call			377.22820	363.296	21.26	0.9651	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			25.00770	24.430	15.53	0.0684	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,145.74080	1,146.081	15.49	0.9303	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			25.44080	24.881	15.49	0.0697	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,136.18220	1,136.541	15.44	0.9291	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			25.88220	25.341	15.44	0.0709	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,155.30770	1,155.630	15.53	0.9316	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			666.70600	666.079	17.27	0.5617	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,626.23050	1,624.005	19.50	0.7863	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			190.93050	191.605	19.50	0.2137	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,790.49000	6,787.235	27.03	0.9932	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			5.14000	4.788	27.03	0.0067	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,800.44000	6,797.188	27.03	0.9933	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.24050	4.883	27.03	0.0068	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,780.54050	6,777.283	27.03	0.9932	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			502.00600	498.479	17.27	0.4383	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.19000	4.835	27.03	0.0068	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,744.19100	1,750.307	16.80	0.7809	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			281.19100	282.807	16.80	0.2191	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,893.28240	1,897.840	19.08	0.6976	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			426.28240	435.341	19.08	0.3024	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,736.75740	1,742.888	16.80	0.7793	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			283.75740	285.388	16.80	0.2207	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,729.33660	1,735.486	16.80	0.7778	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			286.33660	287.986	16.80	0.2222	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,904.06650	1,909.874	16.78	0.8115	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			231.06650	232.374	16.78	0.1885	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,660.81720	1,663.440	16.83	0.6845	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			596.11720	593.140	16.83	0.3155	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,673.35180	1,675.995	16.83	0.6873	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			588.65180	585.695	16.83	0.3127	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,667.07700	1,669.710	16.83	0.6859	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			592.37700	589.410	16.83	0.3141	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,827.42360	1,825.878	16.90	0.6620	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			793.22360	785.578	16.90	0.3380	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,821.59430	1,820.013	16.90	0.6608	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			797.39430	789.713	16.90	0.3392	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,815.77120	1,814.160	16.90	0.6596	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			801.57120	793.860	16.90	0.3404	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,451.74650	2,454.026	16.93	0.6655	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,117.54650	1,103.926	16.93	0.3345	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,446.22040	2,448.467	16.93	0.6646	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,122.02040	1,108.367	16.93	0.3354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,440.71390	2,442.918	16.93	0.6637	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,126.51390	1,112.818	16.93	0.3363	0.00	0	0
Total £ / R Option												0.00	0	3,200
Total £ / R												114,909,290.40	6,249	211,533
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12295		0.12187			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12531		0.12419			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12766		0.12652			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			1,214.06780	1,312.497	14.85	0.9521	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			26.76780	17.097	14.85	0.0479	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			504.51360	561.150	17.80	0.6325	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			317.21360	265.750	17.80	0.3675	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			176.94740	196.710	20.16	0.2892	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			989.64740	901.310	20.16	0.7108	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			849.93830	913.786	18.45	0.6586	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			430.53830	382.686	18.45	0.3414	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			452.55000	489.157	20.24	0.4212	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,033.15000	958.056	20.24	0.5788	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,517.15230	1,610.603	16.52	0.8886	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			97.75230	79.503	16.52	0.1114	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			703.85310	753.332	20.01	0.4907	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,051.95310	987.232	20.01	0.5093	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			431.45730	462.372	21.28	0.3354	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,779.55730	1,696.272	21.28	0.6646	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,132.94780	1,205.453	18.33	0.6837	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			481.04780	439.353	18.33	0.3163	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,579.10560	1,571.408	19.38	0.6040	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,120.00560	1,112.308	19.38	0.3960	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,225.93460	1,221.760	20.75	0.4958	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,766.83460	1,762.660	20.75	0.5042	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,008.80120	2,005.268	17.11	0.7344	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			549.70120	546.168	17.11	0.2656	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	03/10/2017	Foreign Exchange Future			16.01950		15.95640			0.0000	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Future			16.03730		15.97720			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.09360		16.03400			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.16060		16.09990			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.20500		16.14380			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.27640		16.21480			0.0000	26,351,491.60	1,619	95,309

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/12/2017	Foreign Exchange Future			16.30910		16.24740			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.43120		16.36830			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.59470		16.53030			0.0000	20,676,996.20	1,246	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.91290		16.84670			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.23380		17.16630			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.30220		18.22040			0.0000	0.00	0	0
Total € / R Future												47,028,487.80	2,865	118,942
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			61.48670	18.494	14.43	0.2539	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			77.88670	97.994	14.43	0.7461	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			134.40060	100.666	12.69	0.4248	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			131.60060	157.966	12.69	0.5752	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			34.78780	23.410	12.54	0.0936	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			648.78780	697.010	12.54	0.9064	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			227.69480	199.382	13.90	0.3639	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			417.59480	449.982	13.90	0.6361	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			112.23710	96.179	13.41	0.1966	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			746.03710	791.179	13.41	0.8034	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			570.74450	600.244	15.17	0.6105	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			355.94450	323.844	15.17	0.3895	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			472.47810	497.737	15.41	0.5406	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			457.67810	421.337	15.41	0.4594	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			683.42090	717.411	14.93	0.6799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			268.62090	241.011	14.93	0.3201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			810.67470	849.262	14.69	0.7463	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			195.87470	172.862	14.69	0.2537	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,096.99610	2,156.822	15.73	0.9769	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			12.19610	10.422	15.73	0.0231	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			662.98990	619.506	16.04	0.5687	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			347.78990	365.906	16.04	0.4313	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			325.60510	342.644	16.19	0.4100	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			710.80510	666.244	16.19	0.5900	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.49660	8.891	26.25	0.0134	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,203.69660	5,142.491	26.25	0.9866	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,225.59320	2,285.642	16.29	0.9799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			10.79320	9.242	16.29	0.0201	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			75.83670	81.613	18.83	0.1219	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,931.03670	1,875.213	18.83	0.8781	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			77.62800	83.489	18.81	0.1242	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,912.82800	1,857.089	18.81	0.8758	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			571.66540	530.521	15.76	0.5239	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			396.46540	416.921	15.76	0.4761	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			76.72750	82.545	18.82	0.1230	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,921.92750	1,866.145	18.82	0.8770	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			224.57340	199.612	15.05	0.2652	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			851.97340	888.712	15.05	0.7348	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			330.82700	307.430	15.35	0.3130	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			899.12700	938.629	15.35	0.6870	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			115.40070	110.658	14.91	0.1267	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,776.94370	1,836.560	14.89	0.8721	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			116.64370	111.860	14.89	0.1279	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			114.16930	109.465	14.92	0.1255	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			43.62290	41.284	15.98	0.0523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,573.92290	2,635.984	15.98	0.9477	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,629.03560	1,684.820	14.84	0.8463	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			148.73560	140.120	14.84	0.1537	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,785.70070	1,845.358	14.91	0.8733	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,589.44560	1,644.631	14.87	0.8380	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			159.14560	149.931	14.87	0.1620	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			702.58230	671.310	16.03	0.4574	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			732.88230	766.010	16.03	0.5426	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,794.46930	1,854.165	14.92	0.8745	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,664.24140	1,715.918	15.15	0.7726	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			317.54140	303.018	15.15	0.2274	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,136.48570	3,201.546	14.84	0.9572	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			39.78570	38.646	14.84	0.0428	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,671.29010	1,723.062	15.14	0.7742	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			314.59010	300.162	15.14	0.2258	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,845.81610	1,899.876	15.04	0.8107	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			249.11610	236.976	15.04	0.1893	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,907.18960	3,855.315	20.79	0.8472	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			203.88960	218.215	20.79	0.1528	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,657.21540	1,708.793	15.15	0.7710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			320.51540	305.893	15.15	0.2290	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,115.51160	1,156.309	16.39	0.5484	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,069.21160	1,042.509	16.39	0.4516	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,123.75860	1,164.638	16.37	0.5512	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,057.45860	1,030.838	16.37	0.4488	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,119.62420	1,160.466	16.38	0.5498	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,063.32420	1,036.666	16.38	0.4502	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			874.46140	855.136	16.06	0.3097	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,229.49690	2,291.952	16.07	0.6893	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			879.09690	859.752	16.07	0.3107	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,224.13670	2,286.589	16.08	0.6882	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			883.73670	864.389	16.08	0.3118	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,234.86140	2,297.336	16.06	0.6903	0.00	0	0
Total € / R Option												0.00	0	428,652
Total € / R												47,028,487.80	2,865	547,594
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.79660		10.70100			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.81080		10.71500			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
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.93800		10.84010			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.07540		10.97570			0.0000	16,602,024.60	1,499	1,524
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.20940		11.10840			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.62520		11.51660			0.0000	0.00	0	0
Total AU\$ / R Future												16,602,024.60	1,499	11,770
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			53.60890	65.000	18.70	0.1423	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,232.60890	1,148.400	18.70	0.8577	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			55.52810	66.988	18.66	0.1461	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,214.52810	1,130.388	18.66	0.8539	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			54.56120	65.986	18.68	0.1442	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,223.56120	1,139.386	18.68	0.8558	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			795.31660	873.734	15.68	0.8559	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			80.31660	62.934	15.68	0.1441	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			787.28890	865.381	15.68	0.8529	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			82.28890	64.581	15.68	0.1471	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			803.38030	882.119	15.68	0.8589	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			78.38030	61.319	15.68	0.1411	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			992.10190	1,071.690	15.78	0.8160	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			142.00190	123.690	15.78	0.1840	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			984.45620	1,063.814	15.78	0.8135	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			144.35620	125.814	15.78	0.1865	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			976.83690	1,055.965	15.78	0.8110	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			146.73690	127.965	15.78	0.1890	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			338.27420	304.581	14.93	0.3158	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			815.59840	882.540	14.92	0.6897	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			329.89840	297.140	14.92	0.3103	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			809.77250	876.064	14.92	0.6870	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			334.07250	300.664	14.92	0.3130	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			803.97420	869.981	14.93	0.6842	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			643.81940	695.338	14.91	0.5509	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			655.41940	605.938	14.91	0.4491	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			639.66980	690.836	14.92	0.5484	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			661.26980	611.436	14.92	0.4516	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			647.98950	699.861	14.90	0.5533	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			649.58950	600.461	14.90	0.4467	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			625.53110	578.764	14.42	0.3525	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,132.27180	1,195.138	14.41	0.6511	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			615.67180	569.938	14.41	0.3489	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,127.18830	1,189.544	14.41	0.6493	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			620.58830	574.344	14.41	0.3507	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,122.13110	1,183.964	14.42	0.6475	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												16,602,024.60	1,499	11,770

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.05510		10.92740			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.21420		11.08360			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.36630		11.23350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			519.80530	610.473	14.21	0.7775	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			132.40530	95.373	14.21	0.2225	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			513.12160	603.141	14.22	0.7730	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			135.72160	98.041	14.22	0.2270	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			526.54120	617.855	14.19	0.7821	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			129.14120	92.755	14.19	0.2179	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,096.76720	1,211.110	14.14	0.8790	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			83.16720	66.910	14.14	0.1210	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,088.50970	1,202.199	14.12	0.8772	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			84.90970	67.999	14.12	0.1228	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,105.05010	1,220.036	14.16	0.8807	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			81.45010	65.836	14.16	0.1193	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			767.83150	849.923	14.30	0.6805	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			354.33150	303.623	14.30	0.3195	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			762.32720	844.021	14.32	0.6776	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			358.82720	307.721	14.32	0.3224	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			773.36770	855.857	14.29	0.6833	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			349.86770	299.557	14.29	0.3167	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	18/12/2017	Foreign Exchange Future			14.27300		14.19070			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.56870		14.48290			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.86220		14.77400			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			513.08140	551.554	16.16	0.6058	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			352.38140	308.554	16.16	0.3942	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			507.94990	546.036	16.17	0.6021	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			357.24990	313.035	16.17	0.3979	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			518.25120	557.109	16.15	0.6096	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			347.55120	304.109	16.15	0.3904	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			819.50680	872.565	16.52	0.6241	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			486.60680	453.865	16.52	0.3759	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			814.41400	867.197	16.53	0.6216	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			491.51400	458.497	16.53	0.3784	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			824.62240	877.960	16.51	0.6265	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			481.72240	449.260	16.51	0.3735	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	14.53	Call			941.16810	997.737	16.64	0.5915	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			697.16810	665.537	16.64	0.4085	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			936.59740	992.987	16.65	0.5896	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			702.59740	670.787	16.65	0.4104	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			932.05250	988.253	16.66	0.5876	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			708.05250	676.053	16.66	0.4124	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,772.84700	1,797.914	15.94	0.6587	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			809.44700	834.514	15.94	0.3413	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,767.70690	1,792.793	15.95	0.6574	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			814.30690	839.393	15.95	0.3426	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,778.00210	1,803.058	15.93	0.6599	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			804.60210	829.658	15.93	0.3401	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			2.05980		2.04570			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07700		2.06250			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.09330		2.07890			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			1,263.49330	1,367.538	15.91	0.8041	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			206.49330	169.538	15.91	0.1959	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,189.24310	1,290.121	15.91	0.7841	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			232.24310	192.121	15.91	0.2159	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,119.85840	1,216.972	15.98	0.7622	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			262.85840	218.972	15.98	0.2378	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			389.78360	350.854	16.01	0.2474	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,758.57820	1,869.557	16.06	0.7811	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			333.57820	299.557	16.06	0.2189	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,685.89470	1,794.462	16.04	0.7670	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			360.89470	324.462	16.04	0.2330	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,614.78360	1,720.854	16.01	0.7526	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,433.22050	1,516.901	16.11	0.6295	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			844.22050	783.901	16.11	0.3705	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,382.97610	1,464.484	16.17	0.6154	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			893.97610	831.484	16.17	0.3846	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,485.00050	1,570.864	16.04	0.6436	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			796.00050	737.864	16.04	0.3564	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,151.16020	2,139.055	16.57	0.6108	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,395.16020	1,383.055	16.57	0.3892	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,101.50410	2,088.686	16.59	0.6018	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,445.50410	1,432.686	16.59	0.3982	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,201.76220	2,190.389	16.55	0.6198	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,345.76220	1,334.389	16.55	0.3802	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 Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.19550		2.18940			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23870		2.23220			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.28360		2.27650			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	2.00	Call			1,978.77840	2,028.776	15.94	0.9050	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			84.77840	73.776	15.94	0.0950	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,892.00930	1,940.823	15.97	0.8925	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			98.00930	85.823	15.97	0.1075	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,806.78350	1,854.352	16.00	0.8790	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			112.78350	99.352	16.00	0.1210	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,283.42150	1,320.301	16.72	0.6144	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			761.42150	733.301	16.72	0.3856	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,233.58570	1,269.462	16.82	0.5986	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			811.58570	782.462	16.82	0.4014	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,334.96790	1,372.850	16.63	0.6303	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			712.96790	685.850	16.63	0.3697	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			920.68510	892.129	16.24	0.3791	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,536.46210	1,578.032	16.32	0.6080	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			971.46210	942.032	16.32	0.3920	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,488.64380	1,529.348	16.40	0.5952	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,023.64380	993.348	16.40	0.4048	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,585.68510	1,628.129	16.24	0.6209	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,757.14790	3,753.104	16.39	0.7580	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			840.14790	836.104	16.39	0.2420	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,895.40300	3,892.568	16.40	0.7713	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			778.40300	775.568	16.40	0.2287	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,825.89050	3,822.459	16.39	0.7647	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			808.89050	805.459	16.39	0.2353	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			1.77080		1.75250			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79910		1.78040			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.82610		1.80710			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			476.14980	551.824	16.89	0.5178	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	1.77	Put			651.14980	543.824	16.89	0.4822	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			439.47270	510.101	17.06	0.4893	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			714.47270	602.101	17.06	0.5107	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			515.55900	596.481	16.72	0.5470	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			590.55900	488.481	16.72	0.4530	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,005.26350	1,113.119	16.35	0.6393	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			601.26350	522.119	16.35	0.3607	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			955.81600	1,059.614	16.46	0.6193	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			651.81600	568.614	16.46	0.3807	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,056.87910	1,168.821	16.23	0.6593	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			552.87910	477.821	16.23	0.3407	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,244.13380	1,347.469	16.31	0.6320	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			773.13380	686.469	16.31	0.3680	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,196.25080	1,296.843	16.42	0.6159	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			825.25080	735.843	16.42	0.3841	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,293.76590	1,399.887	16.20	0.6481	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			722.76590	638.887	16.20	0.3519	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,214.69200	2,196.041	16.65	0.6517	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,100.69200	1,082.041	16.65	0.3483	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,313.86620	2,297.134	16.48	0.6716	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			999.86620	983.134	16.48	0.3284	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,263.68020	2,245.986	16.57	0.6616	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,049.68020	1,031.986	16.57	0.3384	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			0.13180		0.13050			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13130		0.12980			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13040		0.12950			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			1.73260		1.72160			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76120		1.74960			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78960		1.77770			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			9.93490		9.86740			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.06030		9.99100			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.18260		10.11260			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
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
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			333.72170	364.395	16.47	0.5813	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			276.32170	239.495	16.47	0.4187	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			328.74730	359.101	16.48	0.5760	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			281.34730	244.201	16.48	0.4240	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			338.75070	369.745	16.45	0.5866	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			271.35070	234.845	16.45	0.4134	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			755.04680	800.675	16.23	0.7335	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			214.04680	190.375	16.23	0.2665	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			748.31160	793.705	16.23	0.7304	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			217.31160	193.405	16.23	0.2696	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			761.81360	807.675	16.23	0.7367	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			210.81360	187.375	16.23	0.2633	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			672.14380	711.403	15.54	0.6281	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			399.54380	368.803	15.54	0.3719	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			666.93090	706.005	15.55	0.6251	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			404.33090	373.405	15.55	0.3749	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			677.38530	716.836	15.53	0.6311	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			394.78530	364.236	15.53	0.3689	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,100.80280	1,095.862	15.05	0.6440	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			559.20280	554.262	15.05	0.3560	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,095.44690	1,090.506	15.05	0.6420	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			563.84690	558.906	15.05	0.3580	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,106.17490	1,101.239	15.04	0.6459	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			554.57490	549.639	15.04	0.3541	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			1.33760		1.32520			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34690		1.33880			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35720		1.35370			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			252.00000	376.000		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			152.00000	276.000		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			52.00000	176.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			388.00000	469.000		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

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	19/03/2018	Foreign Exchange Option	1.31	Call			288.00000	369.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			188.00000	269.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			337.00000	372.000		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			237.00000	272.000		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			437.00000	472.000		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			1.33070		1.34420			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33450		1.34790			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33800		1.35150			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			1.17920		1.18680			0.0000	11,792.00	10	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18560		1.19330			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19230		1.19990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,792.00	10	30
Total QUANTO € / \$												11,792.00	10	30
RAIN	On	18/12/2017	Foreign Exchange Future			24,383.25000		24,249.22000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,770.54000		24,631.98000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.14290		10.06710			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.29670		10.21930			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.44790		10.36920			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			424.50600	470.555	14.90	0.6991	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			167.40600	137.655	14.90	0.3009	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			418.41330	464.048	14.92	0.6937	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			171.31330	141.148	14.92	0.3063	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			430.65590	477.118	14.89	0.7044	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			163.55590	134.218	14.89	0.2956	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			555.15690	600.361	14.97	0.6473	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			295.85690	263.661	14.97	0.3527	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			549.69350	594.624	14.98	0.6436	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			300.39350	267.924	14.98	0.3564	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			560.66030	606.139	14.96	0.6511	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			291.36030	259.439	14.96	0.3489	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			655.83070	701.977	14.76	0.6310	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			386.63070	354.077	14.76	0.3690	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			650.65070	696.566	14.77	0.6279	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			391.45070	358.666	14.77	0.3721	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			661.04370	707.421	14.75	0.6341	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			381.84370	349.521	14.75	0.3659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,333.38070	1,328.784	14.90	0.7039	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			444.28070	439.684	14.90	0.2961	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,327.39760	1,322.729	14.91	0.7021	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			448.29760	443.629	14.91	0.2979	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,339.79230	1,335.272	14.91	0.7057	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			440.69230	436.172	14.91	0.2943	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			3.78100		3.75730			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.73900		3.71690			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.69940		3.67550			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			105.64780	116.266	13.70	0.5811	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			88.34780	75.266	13.70	0.4189	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			100.32360	110.517	13.66	0.5646	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			93.02360	79.517	13.66	0.4354	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			111.13550	122.180	13.73	0.5975	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			83.83550	71.180	13.73	0.4025	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			262.16360	276.610	14.35	0.7482	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			65.26360	57.611	14.35	0.2518	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			255.06210	269.097	14.30	0.7394	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	19/03/2018	Foreign Exchange Option	3.53	Put			68.16210	60.097	14.30	0.2606	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			269.35840	284.208	14.40	0.7568	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			62.45840	55.208	14.40	0.2432	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			193.52730	203.775	14.84	0.5589	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			178.02730	164.375	14.84	0.4411	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			188.56560	198.553	14.83	0.5503	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			183.06560	169.153	14.83	0.4497	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			198.57540	209.085	14.86	0.5675	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			173.07540	159.685	14.86	0.4325	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			318.52290	316.992	15.76	0.5694	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			266.02290	264.492	15.76	0.4306	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			313.59880	312.026	15.75	0.5639	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			271.09880	269.526	15.75	0.4361	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			308.72910	307.113	15.74	0.5585	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			276.22910	274.613	15.74	0.4415	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			1.39120		1.37740			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37350		1.35670			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35650		1.33360			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												780,385,144.70	54,160	1,718,731
Total Options												0.00	0	3,462,332
Grand Total:												780,385,144.70	54,160	5,181,063