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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2017

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			13.67970		13.64290			0.0000	205,195,500.00	15,000	15,000
\$ / R On 10/10/2017 Foreign Exchange Future			13.68730		13.65040			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.69290		13.65650			0.0000	0.00	0	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.69990		13.66340			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.71630		13.67940			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.72560		13.68860			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.74190		13.75430			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.74890		13.71160			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.75550		13.71810			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.76430		13.72680			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.77090		13.73120			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.77310		13.73550			0.0000	0.00	0	1,443
\$ / R On 28/11/2017 Foreign Exchange Future			13.79730		13.75950			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.80170		13.76380			0.0000	4,140,510.00	300	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.83470		13.79640			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.84120		13.80290			0.0000	657,152,493.60	47,478	867,092
\$ / R On 22/12/2017 Foreign Exchange Future			13.85000		13.81160			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.86100		13.82240			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.87410		13.83540			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.88930		13.85030			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.93660		13.89690			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	01/02/2018	Foreign Exchange Future			13.93870		13.89900			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.96450		13.92440			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.96880		13.92860			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.03760		13.99630			0.0000	22,811,100.00	1,625	110,246
\$ / R	On	25/04/2018	Foreign Exchange Future			14.11620		14.07350			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.14990		14.10660			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.15830		14.11490			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.22990		14.18510			0.0000	782,644.50	55	105,585
\$ / R	On	02/07/2018	Foreign Exchange Future			14.25940		14.21410			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.29660		14.25090			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.34590		14.29990			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.41790		14.37130			0.0000	0.00	0	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.54120		14.49260			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.60980		14.55970			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.74470		14.69160			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.81760		14.76310			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.01220		14.95350			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.90780		15.84630			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.02630		15.96510			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.15000		16.08900			0.0000	0.00	0	184,000
Total \$ / R Future												890,082,248.10	64,458	1,382,818
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			20.50730	8.950	17.12	0.0903	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			263.40730	288.650	17.12	0.9097	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			963.11720	999.767	26.47	0.9993	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			0.21720	0.067	26.47	0.0007	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			448.31240	481.415	19.17	0.9804	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			5.41240	1.715	19.17	0.0196	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			307.73030	335.661	17.63	0.9375	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			14.83030	5.961	17.63	0.0625	0.00	0	20,000
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Put			97.64940	70.736	13.37	0.3915	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Call			128.04940	138.036	13.37	0.6085	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			27.26710	20.023	15.58	0.1150	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			403.76710	432.923	15.58	0.8850	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			20.98520	16.115	14.83	0.0897	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			484.38520	516.015	14.83	0.9103	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,139.56950	1,101.862	18.01	0.9640	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			8.96950	8.162	18.01	0.0360	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			404.80060	369.609	15.14	0.7122	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			84.20060	85.909	15.14	0.2878	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			119.42860	101.161	13.89	0.3145	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			308.02860	326.761	13.89	0.6855	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,762.56670	3,725.221	32.79	0.9975	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.16670	0.821	32.79	0.0025	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			496.07570	460.579	15.86	0.7394	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			84.67570	86.179	15.86	0.2606	0.00	0	1,000

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\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			777.02880	814.406	13.92	0.9566	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			8.42880	8.806	13.92	0.0434	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			0.00000	76.954	13.94	0.2319	1,539,090.00	20,000	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			0.00000	468.854	13.94	0.7681	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			74.76280	63.055	13.76	0.1935	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			516.36280	541.955	13.76	0.8065	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			108.55600	94.470	14.09	0.2506	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			466.65600	489.970	14.09	0.7494	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			437.55050	407.938	15.49	0.6078	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			184.35050	192.238	15.49	0.3922	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			137.14410	123.360	14.30	0.2828	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			468.34410	494.261	14.30	0.7172	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			96.97340	85.785	14.14	0.2149	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			572.47340	598.885	14.14	0.7851	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			200.25180	184.373	14.57	0.3408	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			459.75180	481.673	14.57	0.6592	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,984.20330	3,945.924	25.74	0.9927	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			3.70330	3.224	25.74	0.0073	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,043.38480	1,078.897	14.16	0.9240	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			29.58480	27.197	14.16	0.0760	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			217.56560	201.333	14.68	0.3560	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			451.36560	473.033	14.68	0.6440	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			272.11060	252.959	15.83	0.3632	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			538.51060	557.659	15.83	0.6368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			492.77790	465.697	16.61	0.5185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			365.67790	376.897	16.61	0.4815	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			392.33410	369.244	16.27	0.4537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			435.23410	450.444	16.27	0.5463	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,276.92260	1,311.130	14.79	0.9296	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			34.02260	29.930	14.79	0.0704	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			743.61010	768.316	15.42	0.7543	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			160.71010	147.116	15.42	0.2457	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,109.51430	1,141.735	14.96	0.8920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			56.61430	50.535	14.96	0.1080	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			311.18700	290.814	16.01	0.3908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			514.08700	532.014	16.01	0.6092	2,128,056.00	4,000	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,618.77650	1,656.118	15.76	0.9634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			15.87650	14.918	15.76	0.0366	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			154.44260	141.201	15.38	0.2386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			757.34260	782.401	15.38	0.7614	3,129,604.00	4,000	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,100.95990	1,133.062	14.97	0.8897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			58.05990	51.862	14.97	0.1103	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,657.91120	1,695.294	15.93	0.9655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			15.01120	14.094	15.93	0.0345	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			149.94700	152.324	18.79	0.2301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,147.04700	1,111.124	18.79	0.7699	0.00	0	0

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\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		184.18260	187.909	18.31	0.2752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		981.28260	946.709	18.31	0.7248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		823.27400	790.259	17.81	0.6723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		226.17400	231.459	17.81	0.3277	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		170.41430	156.291	15.46	0.2566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		723.31430	747.491	15.46	0.7434	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		414.20770	390.467	16.33	0.4692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		417.10770	431.667	16.33	0.5308	1,726,668.00	4,000	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,005.66710	970.867	18.38	0.7320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		178.56710	182.067	18.38	0.2680	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,769.76640	1,731.753	20.32	0.8799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		72.66640	72.953	20.32	0.1201	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		139.48110	127.119	15.31	0.2211	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		792.38110	818.319	15.31	0.7789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		828.41870	855.840	15.26	0.7953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		125.51870	114.640	15.26	0.2047	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		373.18270	384.718	16.56	0.4889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		480.28270	453.518	16.56	0.5111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		771.23880	796.646	15.35	0.7684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		148.33880	135.446	15.35	0.2316	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		750.45610	775.339	15.40	0.7578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		157.55610	144.139	15.40	0.2422	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		463.60010	479.810	16.17	0.5698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		360.70010	338.610	16.17	0.4302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,424.03730	1,461.132	14.91	0.9505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		21.13730	19.932	14.91	0.0495	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		627.40550	648.893	15.70	0.6872	2,595,570.40	4,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		224.50550	207.693	15.70	0.3128	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		265.76900	247.161	15.86	0.3516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		568.66900	588.361	15.86	0.6484	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,196.52540	1,229.850	14.87	0.9131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		43.62540	38.650	14.87	0.0869	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,416.68950	1,379.289	19.52	0.8264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		109.58950	110.489	19.52	0.1736	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,425.60090	1,388.163	19.55	0.8279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		108.50090	109.363	19.55	0.1721	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,609.00120	1,646.332	15.72	0.9628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		16.10120	15.132	15.72	0.0372	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,061.52480	2,099.223	17.67	0.9808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		8.62480	8.023	17.67	0.0192	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		904.60890	933.532	15.18	0.8264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		101.70890	92.332	15.18	0.1736	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,331.50420	1,366.239	14.74	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		28.60420	25.039	14.74	0.0607	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		813.88300	840.724	15.28	0.7888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		130.98300	119.524	15.28	0.2112	0.00	0	40,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,379.37890	3,340.596	22.98	0.9774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		12.27890	11.796	22.98	0.0226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,470.76960	2,432.054	21.69	0.9413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		33.66960	33.254	21.69	0.0587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,319.47830	1,282.526	19.26	0.8081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		122.37830	123.726	19.26	0.1919	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		292.11350	300.218	17.17	0.4042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		639.21350	609.018	17.17	0.5958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,814.94150	1,852.468	16.61	0.9727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		12.04150	11.268	16.61	0.0273	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		736.80470	761.334	15.43	0.7507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		163.90470	150.134	15.43	0.2493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,339.94140	3,301.162	22.93	0.9764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		12.84140	12.362	22.93	0.0236	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		283.27640	291.003	17.25	0.3944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		660.37640	629.803	17.25	0.6056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,408.97410	3,370.189	23.01	0.9781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		11.87410	11.389	23.01	0.0219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		204.25620	208.616	18.06	0.3005	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		901.35620	867.416	18.06	0.6995	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,261.53080	4,222.928	23.88	0.9915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		4.43080	4.129	23.88	0.0085	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		310.60970	319.505	17.02	0.4244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		597.70970	568.305	17.02	0.5756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,448.45550	3,409.668	23.05	0.9791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		11.35550	10.868	23.05	0.0209	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		198.00940	202.224	18.14	0.2928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		925.10940	891.024	18.14	0.7072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,035.30830	2,996.601	22.59	0.9670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		18.20830	17.801	22.59	0.0330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,771.84060	2,733.059	22.26	0.9563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		24.74060	24.259	22.26	0.0437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		658.33760	680.723	15.62	0.7063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		205.43760	189.523	15.62	0.2937	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		340.51960	350.682	16.79	0.4560	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		537.61960	509.482	16.79	0.5440	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		10.74000	10.251	23.11	0.0198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,497.84000	3,459.051	23.11	0.9802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		43.00990	42.713	21.24	0.0740	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,240.10990	2,201.513	21.24	0.9260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		639.65470	661.500	15.67	0.6949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		216.75470	200.300	15.67	0.3051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		10.62110	10.133	23.12	0.0196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,507.72110	3,468.933	23.12	0.9804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		10.50390	10.015	23.13	0.0194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,517.60390	3,478.815	23.13	0.9806	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,213.81400	4,175.137	23.68	0.9898	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			5.41400	5.137	23.68	0.0102	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			280.00600	261.321	16.17	0.3535	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			591.60600	611.321	16.17	0.6465	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			355.83110	334.685	16.49	0.4045	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			538.23110	555.685	16.49	0.5955	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			274.74000	257.538	16.36	0.3303	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			680.14000	701.638	16.36	0.6697	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			848.31600	874.373	16.00	0.7439	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			198.01600	185.073	16.00	0.2561	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,134.82460	1,100.493	18.96	0.7156	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			225.12460	229.793	18.96	0.2844	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,232.97530	1,197.875	19.22	0.7396	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			203.27530	207.175	19.22	0.2604	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			875.02280	899.795	15.98	0.7193	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			248.12280	233.195	15.98	0.2807	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			887.69120	912.763	15.95	0.7251	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			240.79120	226.163	15.95	0.2749	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			259.37400	243.996	16.03	0.2896	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			856.27400	880.596	16.03	0.7104	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			795.94990	818.771	16.19	0.6806	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			299.04990	282.171	16.19	0.3194	30,192.31	107	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			0.00000	1,984.545	20.63	0.8390	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.00000	133.245	20.63	0.1610	62,358.52	468	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,406.21820	1,440.153	15.46	0.8861	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			77.21820	71.453	15.46	0.1139	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,523.86830	1,486.953	19.64	0.7646	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			161.84770	163.878	20.18	0.1931	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			202.86830	205.653	19.64	0.2354	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			0.00000	1,064.373	15.80	0.7817	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			0.00000	165.673	15.80	0.2183	38,767.37	234	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			208.56590	196.409	15.88	0.2474	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			957.56590	985.109	15.88	0.7526	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,782.84770	1,745.178	20.18	0.8069	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			745.97900	717.509	17.47	0.5421	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			470.37900	482.009	17.47	0.4579	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			734.85600	706.618	17.43	0.5353	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			483.45600	495.418	17.43	0.4647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			757.82070	729.489	17.24	0.5113	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			388.06160	368.662	16.15	0.3401	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			884.36160	906.262	16.15	0.6599	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,332.64080	2,292.550	20.56	0.8271	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			186.25770	187.898	20.33	0.1887	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,758.04870	1,720.197	19.62	0.7519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			254.34870	257.797	19.62	0.2481	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			940.91460	964.174	15.99	0.6858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			344.61460	326.574	15.99	0.3142	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			681.92450	698.492	16.79	0.5546	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			227.50390	214.738	15.69	0.2339	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,595.33620	1,630.891	15.46	0.8773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			99.03620	93.291	15.46	0.1227	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,043.97980	2,081.643	15.83	0.9356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			47.67980	44.043	15.83	0.0644	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,189.95770	2,150.298	20.33	0.8113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			363.35310	369.458	18.54	0.3380	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,435.56300	1,399.072	18.91	0.6955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			321.86300	326.672	18.91	0.3045	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,032.51870	1,058.983	15.83	0.7233	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			286.21870	271.383	15.83	0.2767	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,153.80390	1,182.338	15.69	0.7661	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,000.38840	1,026.268	15.87	0.7111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,203.29970	1,232.618	15.63	0.7820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			206.99970	195.018	15.63	0.2180	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,971.10590	1,932.255	19.97	0.7836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			217.40590	219.855	19.97	0.2164	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,277.05310	1,241.858	18.54	0.6620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,724.56560	1,686.895	19.56	0.7464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			260.86560	264.495	19.56	0.2536	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			952.57430	976.107	15.96	0.6909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			336.27430	318.507	15.96	0.3091	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			304.08840	288.668	15.87	0.2889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,598.81170	3,556.638	22.93	0.9111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			85.79970	84.929	22.89	0.0897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,579.49970	3,537.329	22.89	0.9103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			343.97620	349.476	18.71	0.3225	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			937.58920	906.406	17.71	0.5721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			483.88920	494.006	17.71	0.4279	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			85.45460	84.581	22.91	0.0893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,589.15460	3,546.982	22.91	0.9107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			85.11170	84.238	22.93	0.0889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			294.27740	298.239	19.19	0.2815	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			647.20030	621.382	16.93	0.4679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			643.50030	658.982	16.93	0.5321	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,052.12750	1,078.941	15.81	0.7306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			275.82750	261.341	15.81	0.2694	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,347.67620	1,311.876	18.71	0.6775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			168.94080	170.150	20.56	0.1729	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,682.47370	1,718.497	15.54	0.8912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			86.17370	80.897	15.54	0.1088	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,238.34290	1,203.502	18.45	0.6531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			374.64290	381.102	18.45	0.3469	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,557.97740	1,520.639	19.19	0.7185	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		595.62450	570.892	16.79	0.4454	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		574.12070	587.089	17.24	0.4887	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,355.90610	1,319.802	18.48	0.6445	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		429.40610	436.002	18.48	0.3555	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,014.35510	1,973.617	19.74	0.7562	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		277.85510	279.817	19.74	0.2438	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		932.79640	902.381	17.45	0.5246	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		639.39640	652.281	17.45	0.4754	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		869.75550	840.530	17.27	0.5024	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		684.65550	698.830	17.27	0.4976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,487.39280	2,444.159	20.16	0.7721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		292.49280	294.059	20.16	0.2279	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,449.27580	1,412.403	18.42	0.6218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		524.37580	532.303	18.42	0.3782	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,065.52220	1,090.065	16.25	0.6473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		520.42220	500.165	16.25	0.3527	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,424.87630	1,456.214	15.70	0.7648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		289.77630	276.314	15.70	0.2352	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,831.46430	1,869.987	15.28	0.8584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		146.36430	140.087	15.28	0.1416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,199.24610	3,244.639	15.50	0.9794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		14.14610	14.739	15.50	0.0206	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,459.30840	1,491.169	15.66	0.7741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		274.20840	261.269	15.66	0.2259	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,251.79050	2,295.373	14.91	0.9226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		66.69050	65.473	14.91	0.0774	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,487.24900	1,519.528	15.63	0.7815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		262.14900	249.628	15.63	0.2185	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,472.06970	1,434.954	18.47	0.6262	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		517.16970	524.854	18.47	0.3738	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		1,639.32260	1,674.071	15.46	0.8185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		204.22260	194.171	15.46	0.1815	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,754.11080	1,714.403	19.02	0.6753	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		439.21080	444.303	19.02	0.3247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,034.92640	1,058.674	16.34	0.6349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		549.82640	528.774	16.34	0.3651	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		1,261.09260	1,289.716	15.89	0.7166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		375.99260	359.816	15.89	0.2834	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		1,228.54380	1,194.316	17.96	0.5750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		603.64380	614.216	17.96	0.4250	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		2,710.01390	2,755.609	14.54	0.9644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		24.91390	25.709	14.54	0.0356	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		1,911.87690	1,951.682	15.20	0.8730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		126.77690	121.782	15.20	0.1270	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		2,609.58210	2,565.975	20.33	0.7845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		274.68210	275.875	20.33	0.2155	0.00	0	32,782

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	14.71	Put			1,158.20510	1,124.990	17.82	0.5583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			633.30510	644.890	17.82	0.4417	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,311.97740	1,341.481	15.83	0.7323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			346.87740	331.581	15.83	0.2677	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,778.27700	1,738.375	19.07	0.6791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			433.37700	438.275	19.07	0.3209	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,344.51000	1,374.558	15.79	0.7420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			329.41000	314.658	15.79	0.2580	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,298.20570	2,255.638	19.88	0.7509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			323.30570	325.538	19.88	0.2491	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,151.88030	1,178.509	16.03	0.6805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			446.78030	428.609	16.03	0.3195	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,583.28650	2,539.757	20.29	0.7819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			278.38650	279.657	20.29	0.2181	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			177.35310	176.180	22.15	0.1411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,682.25310	3,636.280	22.15	0.8589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,698.09760	1,658.859	18.92	0.6663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			453.19760	458.759	18.92	0.3337	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,163.65760	1,190.506	16.02	0.6845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			438.55760	420.606	16.02	0.3155	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			176.81940	175.631	22.17	0.1406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,691.71940	3,645.731	22.17	0.8594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			176.28840	175.082	22.19	0.1402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,701.18840	3,655.182	22.19	0.8598	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			705.95820	680.878	16.73	0.4171	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			940.05820	960.278	16.73	0.5829	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			620.16470	597.632	16.47	0.3767	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,071.06470	1,094.232	16.47	0.6233	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,115.54820	1,084.276	17.58	0.5138	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			795.44820	810.176	17.58	0.4862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,801.32450	1,835.523	15.55	0.7976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			280.02450	267.623	15.55	0.2024	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,390.92760	3,440.982	14.95	0.9728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.62760	23.082	14.95	0.0272	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,482.52910	1,446.630	18.17	0.5738	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			713.82910	724.530	18.17	0.4262	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,045.60900	2,088.087	14.93	0.8532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			174.30900	170.187	14.93	0.1468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,258.55270	2,215.853	19.45	0.6908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			489.85270	493.753	19.45	0.3092	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,120.98060	2,079.279	19.26	0.6732	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			522.28060	527.179	19.26	0.3268	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,177.32780	2,135.202	19.34	0.6805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			508.62780	513.102	19.34	0.3195	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,727.05540	1,761.393	15.73	0.7793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			315.75540	303.493	15.73	0.2207	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	14.85	Call			800.00410	813.636	17.81	0.4671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,278.70410	1,245.736	17.81	0.5329	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,937.26010	1,976.506	15.20	0.8301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			215.96010	208.606	15.20	0.1699	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,965.61880	2,005.775	15.13	0.8364	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			204.31880	197.875	15.13	0.1636	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			796.82440	810.362	17.82	0.4656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,285.52440	1,252.462	17.82	0.5344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			793.66440	807.103	17.83	0.4642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,292.36440	1,259.203	17.83	0.5358	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			938.55060	953.992	17.91	0.4919	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,305.95060	1,272.792	17.91	0.5081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			941.65580	956.271	18.25	0.4752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,471.95580	1,436.470	18.25	0.5248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			947.94590	962.754	18.23	0.4777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,458.24590	1,422.954	18.23	0.5223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			944.79150	959.506	18.24	0.4765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,465.09150	1,429.706	18.24	0.5235	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,493.42870	1,457.247	18.32	0.5017	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,085.02870	1,101.947	18.32	0.4983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,088.17200	1,103.691	18.58	0.4842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,655.07200	1,616.091	18.58	0.5158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,094.41420	1,110.115	18.55	0.4864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,641.31420	1,602.515	18.55	0.5136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,091.28770	1,106.894	18.56	0.4853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,648.18770	1,609.294	18.56	0.5147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,645.62570	1,672.345	17.49	0.6190	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,072.12570	1,040.145	17.49	0.3810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,654.23860	1,681.130	17.47	0.6213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,060.73860	1,028.930	17.47	0.3787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,649.92900	1,676.727	17.48	0.6202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,066.42900	1,034.527	17.48	0.3798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,276.00050	2,309.991	18.94	0.6210	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,599.70050	1,572.191	18.94	0.3790	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,271.75340	2,305.692	18.95	0.6202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,605.45340	1,577.892	18.95	0.3798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,280.25690	2,314.310	18.93	0.6218	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,593.95690	1,566.510	18.93	0.3782	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,718.51110	1,693.034	19.14	0.3856	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,313.61110	2,349.334	19.14	0.6144	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,443.33830	2,481.091	19.19	0.6244	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,714.33830	1,691.091	19.19	0.3756	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,451.79420	2,488.998	19.17	0.6259	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,702.79420	1,678.998	19.17	0.3741	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,447.56190	2,485.350	19.18	0.6251	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,708.56190	1,685.350	19.18	0.3749	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											11,250,306.59	36,809	3,042,948
Total \$ / R											901,332,554.69	101,267	4,425,766
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.84120		13.80290			0.0000	166,094.40	12	529
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			14.03760		13.99630			0.0000	0.00	0	7
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			14.22990		14.18510			0.0000	0.00	0	172
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			14.41790		14.37130			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			15.01220		14.88970			0.0000	0.00	0	0
Total \$ / R MAXI Future											166,094.40	12	708
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			43,986.25650	45,523.624	16.25	0.5502	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			38,696.25650	36,403.624	16.25	0.4498	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			43,523.41370	45,044.371	16.27	0.5463	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			39,233.41370	36,924.371	16.27	0.4537	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			44,453.03450	46,007.135	16.23	0.5541	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			38,163.03450	35,887.135	16.23	0.4459	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			76,999.17230	78,896.735	16.49	0.6029	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			49,369.17230	47,136.735	16.49	0.3971	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			76,511.44900	78,395.847	16.50	0.6004	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			49,881.44900	47,635.847	16.50	0.3996	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			77,489.64000	79,400.399	16.47	0.6055	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			48,859.64000	46,640.399	16.47	0.3945	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			92,525.31080	94,599.336	16.68	0.5878	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			67,015.31080	64,609.336	16.68	0.4122	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			92,075.27630	94,136.291	16.69	0.5858	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			67,565.27630	65,146.291	16.69	0.4142	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			92,977.98470	95,064.574	16.66	0.5899	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			66,467.98470	64,074.574	16.66	0.4101	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			111,641.09150	113,860.651	16.72	0.5998	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			76,511.09150	74,070.651	16.72	0.4002	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			112,543.01220	114,785.969	16.69	0.6033	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			75,413.01220	72,995.969	16.69	0.3967	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			112,091.10630	114,322.085	16.70	0.6016	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			75,961.10630	73,532.085	16.70	0.3984	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			161,102.10430	167,672.705	17.48	0.6202	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			109,132.10430	103,452.705	17.48	0.3798	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			160,679.28460	167,234.504	17.49	0.6190	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			109,709.28460	104,014.504	17.49	0.3810	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			161,525.54070	168,113.040	17.47	0.6213	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			108,555.54070	102,893.040	17.47	0.3787	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											166,094.40	12	708
£ / R	On	03/10/2017			18.12780		18.11050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/10/2017	Foreign Exchange Future			18.21200		18.20120			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			18.37900		18.36760			0.0000	10,218,724.00	556	201,922
£ / R	On	19/03/2018	Foreign Exchange Future			18.69250		18.67750			0.0000	654,237.50	35	1,420
£ / R	On	18/06/2018	Foreign Exchange Future			19.00040		18.98030			0.0000	0.00	0	3,383
£ / R	On	17/09/2018	Foreign Exchange Future			19.30300		19.28030			0.0000	0.00	0	1,665
£ / R	On	14/06/2019	Foreign Exchange Future			20.00080		19.97010			0.0000	0.00	0	0
Total £ / R Future												10,872,961.50	591	208,433
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put			2.79620	0.000	15.53	0.0000	0.00	0	0
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call			363.29620	377.800	15.53	1.0000	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			24.43020	21.428	15.45	0.0624	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,146.08130	1,153.819	15.40	0.9365	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			24.88130	21.819	15.40	0.0635	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,136.54140	1,144.219	15.35	0.9353	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			25.34140	22.219	15.35	0.0647	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,155.63020	1,163.428	15.45	0.9376	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			666.07930	663.866	17.12	0.5653	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,624.00490	1,606.803	19.29	0.7888	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			191.60490	185.803	19.29	0.2112	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,787.23490	6,774.965	26.57	0.9942	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.78760	3.925	26.57	0.0057	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,797.18760	6,784.925	26.57	0.9943	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.88250	4.006	26.57	0.0058	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,777.28250	6,765.006	26.57	0.9942	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			498.47930	484.866	17.12	0.4347	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.83490	3.965	26.57	0.0058	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,750.30700	1,757.204	16.72	0.7845	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			282.80700	274.704	16.72	0.2155	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,897.84050	1,875.812	18.88	0.6986	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			435.34050	428.312	18.88	0.3014	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,742.88800	1,749.735	16.72	0.7829	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			285.38800	277.235	16.72	0.2171	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,735.48560	1,742.287	16.72	0.7814	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			287.98560	279.787	16.72	0.2186	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,909.87380	1,917.751	16.70	0.8150	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			232.37380	225.251	16.70	0.1850	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,663.43970	1,673.951	16.80	0.6876	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			593.13970	583.551	16.80	0.3124	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,675.99530	1,686.587	16.80	0.6904	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			585.69530	576.187	16.80	0.3096	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,669.71000	1,680.261	16.80	0.6890	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			589.41000	579.861	16.80	0.3110	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,825.87840	1,840.214	16.91	0.6647	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			785.57840	777.214	16.91	0.3353	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,820.01260	1,834.298	16.91	0.6634	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			789.71260	781.298	16.91	0.3366	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	18.26	Call			1,814.16000	1,828.396	16.92	0.6622	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			793.86000	785.396	16.92	0.3378	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,454.02640	2,472.345	16.92	0.6682	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,103.92640	1,091.545	16.92	0.3318	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,448.46730	2,466.727	16.92	0.6673	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,108.36730	1,095.927	16.92	0.3327	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,442.91830	2,461.120	16.92	0.6664	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,112.81830	1,100.320	16.92	0.3336	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												10,872,961.50	591	210,633
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12316		0.12295			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12555		0.12531			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12793		0.12766			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14143		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			1,312.49730	1,334.411	15.31	0.9508	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			17.09730	18.111	15.31	0.0492	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			561.14970	566.644	17.54	0.6425	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			265.74970	250.344	17.54	0.3575	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			196.70990	194.146	19.84	0.2907	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			901.30990	877.846	19.84	0.7093	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			913.78560	926.021	18.40	0.6647	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			382.68560	371.521	18.40	0.3353	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			489.15650	493.131	20.12	0.4254	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			958.05650	938.631	20.12	0.5746	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,610.60260	1,633.474	16.69	0.8901	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			79.50260	78.974	16.69	0.1099	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			753.33230	761.134	19.93	0.4951	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			987.23230	968.534	19.93	0.5049	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			462.37170	466.034	21.19	0.3383	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,696.27170	1,673.434	21.19	0.6617	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,205.45300	1,220.079	18.28	0.6890	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			439.35300	427.479	18.28	0.3110	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,571.40800	1,998.176	19.22	0.6779	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,112.30800	855.476	19.22	0.3221	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,221.75980	1,579.515	20.68	0.5684	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,762.65980	1,436.815	20.68	0.4316	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,005.26790	2,519.932	16.90	0.8041	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			546.16790	377.232	16.90	0.1959	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	03/10/2017	Foreign Exchange Future			16.08280		16.01950			0.0000	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Future			16.10450		16.03730			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.16060		16.09360			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.22830		16.16060			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.27290		16.20500			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.34450		16.27640			0.0000	179,135,720.00	10,960	104,158
€ / R	On	27/12/2017	Foreign Exchange Future			16.37760		16.30910			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.50100		16.43120			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.66660		16.59470			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.98920		16.91290			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.31360		17.23380			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.39510		18.30220			0.0000	0.00	0	0
Total € / R Future												179,135,720.00	10,960	127,791
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			18.49400	0.000	13.88	0.0000	0.00	0	0
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			97.99400	142.800	13.88	1.0000	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			100.66570	73.528	13.31	0.3432	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			157.96570	198.028	13.31	0.6568	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			23.40980	17.607	12.77	0.0736	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			697.00980	758.207	12.77	0.9264	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			199.38180	172.320	13.88	0.3301	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			449.98180	490.620	13.88	0.6699	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			96.17920	81.817	13.42	0.1737	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			791.17920	844.717	13.42	0.8263	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			600.24430	638.218	15.12	0.6343	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			323.84430	293.718	15.12	0.3657	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			497.73690	530.963	15.37	0.5642	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			421.33690	386.463	15.37	0.4358	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			717.41110	760.235	14.87	0.7031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			241.01110	215.735	14.87	0.2969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			849.26230	896.872	14.62	0.7680	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			172.86230	152.372	14.62	0.2320	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,156.82210	2,224.666	16.16	0.9779	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			10.42210	10.166	16.16	0.0221	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			619.50640	574.781	15.92	0.5474	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			365.90640	389.281	15.92	0.4526	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			342.64450	364.591	16.06	0.4306	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			666.24450	620.091	16.06	0.5694	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.89130	9.347	26.24	0.0141	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,142.49130	5,074.847	26.24	0.9859	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,285.64220	2,353.513	16.71	0.9807	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			9.24220	9.013	16.71	0.0193	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			81.61330	88.293	18.83	0.1302	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,875.21330	1,813.793	18.83	0.8698	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			83.48860	90.336	18.81	0.1328	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,857.08860	1,795.836	18.81	0.8672	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	16.39	Put			530.52090	488.847	15.63	0.5013	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			416.92090	443.347	15.63	0.4987	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			82.54520	89.309	18.82	0.1315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,866.14520	1,804.809	18.82	0.8685	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			199.61220	179.041	15.02	0.2452	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			888.71220	936.641	15.02	0.7548	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			307.42950	282.576	15.31	0.2951	33,061.40	117	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			938.62950	983.576	15.31	0.7049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			110.65780	103.230	15.01	0.1189	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,836.56000	1,900.942	15.00	0.8800	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			111.86000	104.342	15.00	0.1200	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			109.46470	102.130	15.02	0.1177	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			41.28430	39.132	16.15	0.0494	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,635.98430	2,705.732	16.15	0.9506	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,684.82030	1,745.072	14.85	0.8568	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			140.12030	128.472	14.85	0.1432	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,845.35780	1,909.830	15.01	0.8811	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,644.63100	1,704.225	14.87	0.8489	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			149.93100	137.625	14.87	0.1511	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			671.31040	632.723	15.94	0.4415	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			766.01040	799.323	15.94	0.5585	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,854.16470	1,918.730	15.02	0.8823	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,715.91840	1,773.285	15.13	0.7837	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			303.01840	284.085	15.13	0.2163	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,201.54590	3,273.243	14.74	0.9615	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			38.64590	34.043	14.74	0.0385	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,723.06180	1,780.581	15.12	0.7853	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			300.16180	281.381	15.12	0.2147	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,899.87640	1,961.140	15.04	0.8205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			236.97640	221.940	15.04	0.1795	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,855.31450	3,777.593	20.44	0.8464	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			218.21450	216.793	20.44	0.1536	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,708.79310	1,766.011	15.13	0.7822	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			305.89310	286.811	15.13	0.2178	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,156.30880	1,187.475	16.22	0.5597	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,042.50880	993.875	16.22	0.4403	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,164.63810	1,196.136	16.20	0.5626	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,030.83810	982.536	16.20	0.4374	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,160.46590	1,191.795	16.21	0.5611	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,036.66590	988.195	16.21	0.4389	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			855.13650	807.855	15.85	0.2996	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,291.95200	2,337.376	15.85	0.6993	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			859.75200	812.276	15.85	0.3007	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,286.58900	2,331.809	15.86	0.6983	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			864.38900	816.709	15.86	0.3017	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,297.33650	2,342.955	15.85	0.7004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												33,061.40	117	418,652
Total € / R												179,168,781.40	11,077	546,443
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.82210		10.79660			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.83650		10.81080			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.96580		10.93800			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.10600		11.07540			0.0000	0.00	0	1,524
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.24190		11.20940			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.66220		11.62520			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	11,770
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			65.00040	64.558	18.46	0.1434	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,148.40040	1,122.458	18.46	0.8566	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			66.98810	66.562	18.41	0.1473	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,130.38810	1,104.462	18.41	0.8527	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			65.98610	65.553	18.44	0.1453	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,139.38610	1,113.453	18.44	0.8547	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			873.73410	893.869	15.60	0.8653	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			62.93410	57.369	15.60	0.1347	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			865.38150	885.410	15.60	0.8624	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			64.58150	58.910	15.60	0.1376	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			882.11910	902.361	15.60	0.8682	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			61.31910	55.861	15.60	0.1318	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,071.69000	1,091.769	15.69	0.8241	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			123.69000	115.969	15.69	0.1759	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,063.81400	1,083.788	15.69	0.8217	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			125.81400	117.988	15.69	0.1783	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,055.96500	1,075.835	15.68	0.8193	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			127.96500	120.035	15.68	0.1807	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			304.58080	293.169	14.90	0.3075	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			882.53960	902.299	14.90	0.6978	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			297.13960	286.300	14.90	0.3022	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			876.06380	895.721	14.90	0.6952	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			300.66380	289.721	14.90	0.3048	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			869.98080	889.169	14.90	0.6925	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			695.33790	710.000	14.85	0.5587	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			605.93790	588.100	14.85	0.4413	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			690.83570	705.380	14.86	0.5563	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			611.43570	593.480	14.86	0.4437	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			699.86100	714.640	14.84	0.5612	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			600.46100	582.740	14.84	0.4388	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			578.76380	563.761	14.39	0.3461	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,195.13800	1,217.434	14.39	0.6575	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			569.93800	555.234	14.39	0.3425	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,189.54390	1,211.685	14.39	0.6557	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	14/06/2019	Foreign Exchange Option	11.01	Put			574.34390	559.485	14.39	0.3443	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,183.96380	1,205.961	14.39	0.6539	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	11,770
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.07820		11.05510			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.23960		11.21420			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.39490		11.36630			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			610.47280	626.872	14.18	0.7887	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			95.37280	88.671	14.18	0.2113	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			603.14130	619.378	14.20	0.7842	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			98.04130	91.178	14.20	0.2158	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			617.85480	634.415	14.17	0.7931	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			92.75480	86.215	14.17	0.2069	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,211.11040	1,234.588	14.25	0.8826	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			66.91040	64.988	14.25	0.1174	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,202.19870	1,225.661	14.23	0.8808	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			67.99870	66.061	14.23	0.1192	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,220.03640	1,243.531	14.27	0.8843	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			65.83640	63.931	14.27	0.1157	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			849.92320	866.700	14.25	0.6887	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			303.62320	291.800	14.25	0.3113	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			844.02120	860.677	14.26	0.6858	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			307.72120	295.777	14.26	0.3142	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			855.85730	872.751	14.24	0.6915	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			299.55730	287.851	14.24	0.3085	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			14.28820		14.27300			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.58660		14.56870			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.88330		14.86220			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.42830		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			551.55430	551.157	15.88	0.6133	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			308.55430	292.957	15.88	0.3867	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			546.03550	545.606	15.89	0.6095	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			313.03550	297.405	15.89	0.3905	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			557.10930	556.750	15.87	0.6171	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			304.10930	288.550	15.87	0.3829	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	19/03/2018	Foreign Exchange Option	14.15	Call			872.56540	871.810	16.25	0.6299	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			453.86540	435.210	16.25	0.3701	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			867.19720	866.398	16.26	0.6274	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			458.49720	439.798	16.26	0.3726	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			877.96000	877.253	16.23	0.6323	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			449.26000	430.653	16.23	0.3677	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			997.73740	995.295	16.36	0.5962	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			665.53740	641.995	16.36	0.4038	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			992.98740	990.485	16.37	0.5942	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			670.78740	647.185	16.37	0.4058	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			988.25330	985.691	16.39	0.5922	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			676.05330	652.391	16.39	0.4078	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,797.91440	2,287.884	15.62	0.7383	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			834.51440	589.584	15.62	0.2617	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,792.79270	2,281.872	15.63	0.7371	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			839.39270	593.572	15.63	0.2629	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,803.05820	2,293.918	15.61	0.7395	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			829.65820	585.618	15.61	0.2605	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			2.06820		2.05980			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.08590		2.07700			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.10280		2.09330			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.17150		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			1,367.53760	1,432.529	15.89	0.8209	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			169.53760	150.529	15.89	0.1791	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,290.12070	1,353.264	15.88	0.8018	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			192.12070	171.264	15.88	0.1982	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,216.97200	1,277.682	15.94	0.7809	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			218.97200	195.682	15.94	0.2191	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			350.85430	324.325	15.94	0.2338	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,869.55680	1,935.403	16.01	0.7938	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			299.55680	276.403	16.01	0.2062	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,794.46220	1,858.644	15.97	0.7802	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			324.46220	299.644	15.97	0.2198	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,720.85430	1,783.325	15.94	0.7662	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,516.90130	1,570.381	16.03	0.6426	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			783.90130	742.381	16.03	0.3574	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,464.48410	1,516.298	16.10	0.6286	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			831.48410	788.298	16.10	0.3714	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,570.86410	1,626.001	15.97	0.6567	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			737.86410	698.001	15.97	0.3433	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,139.05500	2,897.927	16.54	0.7041	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,383.05500	982.927	16.54	0.2959	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,088.68610	2,838.622	16.57	0.6958	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,432.68610	1,023.622	16.57	0.3042	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,190.38850	2,958.201	16.51	0.7124	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,334.38850	943.201	16.51	0.2876	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.20560		2.19550			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.24990		2.23870			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29480		2.28360			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.60300		2.45170			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			99.35220	81.485	15.77	0.1043	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,028.77600	2,115.492	15.70	0.9194	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			73.77600	59.492	15.70	0.0806	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,940.82290	2,025.806	15.74	0.9081	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			85.82290	69.806	15.74	0.0919	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,854.35220	1,937.485	15.77	0.8957	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,320.30140	1,372.895	16.48	0.6327	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			733.30140	673.894	16.48	0.3673	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,269.46200	1,319.710	16.56	0.6167	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			782.46200	720.710	16.56	0.3833	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,372.85000	1,427.813	16.39	0.6486	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			685.85000	628.813	16.39	0.3514	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,628.12930	1,684.229	16.08	0.6354	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			892.12930	836.229	16.08	0.3646	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,578.03240	1,632.272	16.15	0.6224	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			942.03240	884.272	16.15	0.3776	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,529.34780	1,581.746	16.23	0.6095	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			993.34780	933.746	16.23	0.3905	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			805.45940	511.235	16.41	0.1583	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,753.10380	4,965.346	16.44	0.8361	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			836.10380	535.346	16.44	0.1639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,892.56840	5,117.851	16.39	0.8472	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			775.56840	487.851	16.39	0.1528	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,822.45940	5,041.235	16.41	0.8417	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			1.77520		1.77080			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.80390		1.79910			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
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.83130		1.82610			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.02460		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			551.82400	567.242	16.76	0.5305	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			543.82400	515.242	16.76	0.4695	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			510.10140	523.994	16.93	0.5015	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			602.10140	571.994	16.93	0.4985	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			596.48060	613.492	16.60	0.5602	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			488.48060	461.492	16.60	0.4398	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,113.11900	1,139.453	16.29	0.6489	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			522.11900	500.453	16.29	0.3511	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,059.61430	1,084.509	16.40	0.6289	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			568.61430	545.508	16.40	0.3711	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,168.82100	1,196.591	16.19	0.6688	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			477.82100	457.591	16.19	0.3312	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,347.46880	1,375.219	16.25	0.6402	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			686.46880	662.219	16.25	0.3598	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,296.84330	1,323.460	16.35	0.6241	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			735.84330	710.460	16.35	0.3759	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,399.88720	1,428.783	16.14	0.6563	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			638.88720	615.783	16.14	0.3437	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,196.04070	3,220.730	16.73	0.7660	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,082.04070	674.730	16.73	0.2340	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,297.13430	3,358.788	16.70	0.7820	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			983.13430	612.788	16.70	0.2180	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,245.98570	3,289.281	16.71	0.7741	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,031.98570	643.281	16.71	0.2259	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			0.13220		0.13180			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13160		0.13130			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13170		0.13040			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			1.74190		1.73260			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77100		1.76120			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79970		1.78960			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.92150		1.89580			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.89210		9.93490			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.01870		10.06030			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.14320		10.18260			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.12790		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			364.39490	338.388	16.48	0.5590	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			239.49490	256.288	16.48	0.4410	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			359.10130	333.293	16.49	0.5536	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			244.20130	261.193	16.49	0.4464	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			369.74470	343.536	16.47	0.5644	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			234.84470	251.436	16.47	0.4356	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			800.67460	766.785	16.12	0.7226	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			190.37460	198.085	16.12	0.2774	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			793.70500	759.919	16.11	0.7194	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			193.40500	201.218	16.11	0.2806	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			807.67530	773.683	16.12	0.7258	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			187.37530	194.983	16.12	0.2742	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			711.40270	685.938	15.54	0.6170	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			368.80270	382.738	15.54	0.3830	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			706.00500	680.626	15.55	0.6140	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			373.40500	387.426	15.55	0.3860	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			716.83600	691.282	15.53	0.6200	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			364.23600	378.082	15.53	0.3800	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,095.86230	1,564.664	15.11	0.7525	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			554.26230	356.764	15.11	0.2475	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,090.50640	1,557.740	15.10	0.7509	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			558.90640	359.840	15.10	0.2491	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,101.23950	1,571.606	15.11	0.7541	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			549.63950	353.706	15.11	0.2459	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			1.32640		1.33760			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33570		1.34690			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34630		1.35720			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.44710		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			376.00000	264.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	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			276.00000	164.000		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			176.00000	64.000		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			469.00000	357.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			369.00000	257.000		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			269.00000	157.000		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			372.00000	263.000		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			272.00000	163.000		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			472.00000	363.000		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	1,271.000		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	1,171.000		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	1,371.000		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			1.32790		1.33070			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33160		1.33450			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33520		1.33800			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			1.18090		1.17920			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18730		1.18560			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19390		1.19230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	18/12/2017	Foreign Exchange Future			24,468.31000		24,383.25000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,861.11000		24,770.54000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Future			10.17290		10.14290			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.32910		10.29670			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.48300		10.44790			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.60020		10.88910			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			470.55490	489.677	14.87	0.7154	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			137.65490	126.777	14.87	0.2846	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			464.04750	482.965	14.88	0.7102	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			141.14750	130.065	14.88	0.2898	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			477.11770	496.445	14.86	0.7206	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			134.21770	123.545	14.86	0.2794	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			600.36140	618.587	14.90	0.6596	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			263.66140	249.487	14.90	0.3404	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			594.62440	612.724	14.92	0.6559	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			267.92440	253.624	14.92	0.3441	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			606.13880	624.492	14.89	0.6634	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			259.43880	245.392	14.89	0.3366	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			701.97660	722.263	14.73	0.6415	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			354.07660	339.263	14.73	0.3585	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			696.56570	716.714	14.74	0.6385	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			358.66570	343.714	14.74	0.3615	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			707.42080	727.841	14.71	0.6446	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			349.52080	334.841	14.71	0.3554	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,328.78440	1,873.319	15.06	0.8037	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			439.68440	273.119	15.06	0.1963	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,322.72860	1,865.882	15.06	0.8023	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			443.62860	275.682	15.06	0.1977	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,335.27200	1,880.772	15.06	0.8051	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			436.17200	270.572	15.06	0.1949	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			3.79080		3.78100			0.0000	0.00	0	18,650
TRY / R On 19/03/2018 Foreign Exchange Future			3.74840		3.73900			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.70890		3.69940			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.74090		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			116.26650	121.398	13.69	0.5976	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			75.26650	70.598	13.69	0.4024	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			110.51710	115.547	13.66	0.5811	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			79.51710	74.747	13.66	0.4189	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			122.17990	127.413	13.72	0.6139	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			71.17990	66.613	13.72	0.3861	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			276.61050	282.517	14.24	0.7582	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			57.61050	54.117	14.24	0.2418	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			269.09660	274.904	14.20	0.7496	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			60.09660	56.504	14.20	0.2504	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			284.20750	290.211	14.29	0.7667	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			55.20750	51.811	14.29	0.2333	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			203.77550	207.567	14.74	0.5671	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			164.37550	158.667	14.74	0.4329	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			198.55310	202.226	14.73	0.5585	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			169.15310	163.326	14.73	0.4415	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			209.08530	212.993	14.76	0.5758	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			159.68530	154.093	14.76	0.4242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			316.99210	418.944	15.70	0.6554	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			264.49210	198.044	15.70	0.3446	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			312.02620	413.041	15.69	0.6503	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			269.52620	202.140	15.69	0.3497	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			307.11290	407.190	15.68	0.6452	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			274.61290	206.290	15.68	0.3548	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			1.39320		1.39120			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37580		1.37350			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35940		1.35650			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,080,257,024.00	76,021	1,758,555
Total Options												11,283,368.00	36,926	3,463,800
Grand Total:												1,091,540,392.00	112,947	5,222,355