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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2017 Foreign Exchange Future			13.57970		13.63110			0.0000	0.00	0	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.58420		13.63780			0.0000	271,684,000.00	20,000	20,662
\$ / R On 20/10/2017 Foreign Exchange Future			13.59310		13.64680			0.0000	135,931,000.00	10,000	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.59980		13.65350			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.60870		13.66240			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.62430		13.67790			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.63100		13.68460			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.63770		13.69120			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.64660		13.70010			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.65310		13.70680			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.65530		13.70900			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.67930		13.73330			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.68360		13.73770			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.71620		13.77090			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.72260		13.77750			0.0000	663,323,038.80	48,338	877,889
\$ / R On 22/12/2017 Foreign Exchange Future			13.73110		13.78640			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.74180		13.79750			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.75460		13.81080			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.76950		13.82630			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.81660		13.87430			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.81870		13.87640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Future			13.84450		13.90250			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.84880		13.90690			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.91740		13.97650			0.0000	71,799,866.60	5,159	106,554
\$ / R	On	25/04/2018	Foreign Exchange Future			13.99600		14.05590			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.02920		14.08950			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.03750		14.09790			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.10810		14.16920			0.0000	0.00	0	108,563
\$ / R	On	02/07/2018	Foreign Exchange Future			14.13720		14.19850			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.17460		14.23620			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.22430		14.28640			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.29680		14.35960			0.0000	0.00	0	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.41750		14.48130			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.48460		14.54870			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.61640		14.68120			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.68780		14.75290			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.87810		14.94410			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.76270		15.82420			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.88080		15.94120			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.00400		16.06320			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,142,737,905.40</b>	<b>83,497</b>	<b>1,407,870</b>
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			4.02770	3.923	18.44	0.0503	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			355.12770	303.623	18.44	0.9497	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			6.38680	7.369	16.27	0.0648	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			444.18680	391.569	16.27	0.9352	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Call			84.91070	59.167	13.24	0.3987	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Put			87.11070	114.967	13.24	0.6013	0.00	0	30,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			169.55240	206.764	13.92	0.6847	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			76.35240	59.864	13.92	0.3153	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,157.82080	1,211.443	19.36	0.9920	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1.32080	1.243	19.36	0.0080	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			376.35980	424.885	14.49	0.8623	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			29.85980	24.685	14.49	0.1377	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			84.10460	101.195	13.19	0.3805	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			246.50460	209.895	13.19	0.6195	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,787.71030	3,841.455	36.12	0.9994	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.11030	0.155	36.12	0.0006	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			473.56350	518.758	14.88	0.8692	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			35.96350	27.458	14.88	0.1308	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			747.96720	695.055	14.17	0.9612	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			5.56720	6.355	14.17	0.0388	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			58.59460	72.678	13.11	0.2629	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			386.49460	346.978	13.11	0.7371	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			44.26130	55.934	12.73	0.2099	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			458.86130	416.934	12.73	0.7901	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			76.36310	90.949	13.17	0.2834	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	09/11/2017	Foreign Exchange Option	13.36	Call			407.56310	368.649	13.17	0.7166	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			411.40470	448.694	14.91	0.6971	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			131.50470	115.294	14.91	0.3029	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			108.56240	125.039	13.56	0.3225	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			415.36240	378.139	13.56	0.6775	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			71.83670	84.084	13.43	0.2394	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			520.83670	479.384	13.43	0.7606	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			174.38760	193.064	13.91	0.3871	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			407.68760	372.364	13.91	0.6129	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,008.64820	4,062.682	27.16	0.9952	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.94820	1.982	27.16	0.0048	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			192.27140	212.518	14.07	0.4041	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			399.97140	366.118	14.07	0.5959	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,010.16720	958.596	13.71	0.9219	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			22.46720	24.996	13.71	0.0781	0.00	0	238,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			235.19950	251.996	14.69	0.4007	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			476.09950	438.196	14.69	0.5993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,237.81120	1,185.153	13.65	0.9372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			20.31120	22.553	13.65	0.0628	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			688.26760	644.610	14.45	0.7355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			130.76760	142.010	14.45	0.2645	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			274.43650	292.760	14.91	0.4319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			451.93650	415.360	14.91	0.5681	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,585.86660	1,530.740	14.14	0.9748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			8.36660	8.140	14.14	0.0252	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,861.73530	1,909.644	19.25	0.9334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			39.23530	32.244	19.25	0.0666	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,056.71940	1,005.941	13.89	0.8930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			39.21940	43.341	13.89	0.1070	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,625.41090	1,570.281	14.34	0.9764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			7.91090	7.681	14.34	0.0236	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			456.45130	484.863	15.63	0.5748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			303.95130	277.463	15.63	0.4252	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			136.23140	120.948	17.33	0.2144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			958.73140	998.348	17.33	0.7856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			795.93680	832.910	16.85	0.7344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			173.43680	155.510	16.85	0.2656	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			354.77240	378.282	15.19	0.5035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			372.27240	340.882	15.19	0.4965	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			376.64380	402.272	15.29	0.5208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			354.14380	324.872	15.29	0.4792	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			983.83830	1,023.883	17.40	0.7924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			131.33830	116.483	17.40	0.2076	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,065.53330	1,014.641	13.88	0.8956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			38.03330	42.041	13.88	0.1044	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			111.39680	121.480	14.36	0.2362	0.00	0	2,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			738.89680	694.080	14.36	0.7638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			776.33210	730.723	14.30	0.7832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			98.83210	108.123	14.30	0.2168	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			125.01730	135.923	14.42	0.2563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			702.51730	658.523	14.42	0.7437	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			716.94050	672.613	14.40	0.7518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			119.44050	130.013	14.40	0.2482	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			695.37070	651.545	14.44	0.7396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			127.87070	138.945	14.44	0.2604	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			106.83180	94.205	17.81	0.1724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,129.33180	1,171.606	17.81	0.8276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,388.68530	1,335.030	13.46	0.9619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			11.18530	12.430	13.46	0.0381	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			568.05460	527.612	14.67	0.6582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			190.55460	205.012	14.67	0.3418	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			139.72170	151.479	14.48	0.2770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			667.22170	624.079	14.48	0.7230	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,155.13040	1,103.219	13.76	0.9192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			27.63040	30.619	13.76	0.0808	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,406.19220	1,451.106	18.50	0.8782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			73.69220	63.706	18.50	0.1218	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,767.21810	1,814.456	19.10	0.9245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			44.71810	37.057	19.10	0.0755	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,575.98530	1,520.860	14.09	0.9744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			8.48530	8.260	14.09	0.0256	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,032.10340	1,976.993	16.35	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			4.60340	4.393	16.35	0.0127	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			311.22060	284.312	15.58	0.4332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			443.72060	471.712	15.58	0.5668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,293.85910	1,240.784	13.58	0.9475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			16.35910	18.184	13.58	0.0525	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			761.23320	715.938	14.33	0.7755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			103.73320	113.338	14.33	0.2245	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			400.78920	366.224	15.03	0.5231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			323.28920	343.624	15.03	0.4769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,479.69110	2,530.737	20.23	0.9703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			17.19110	13.337	20.23	0.0297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,306.48970	1,350.987	18.29	0.8617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			83.98970	73.587	18.29	0.1383	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			230.17890	246.540	14.79	0.3866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			507.67890	469.140	14.79	0.6134	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,783.86130	1,728.732	15.12	0.9816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			6.36130	6.132	15.12	0.0184	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			681.20820	637.722	14.46	0.7314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			133.70820	145.122	14.46	0.2686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,415.32560	1,460.231	18.52	0.8796	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	15.12	Call			72.82560	62.831	18.52	0.1204	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			225.68170	204.065	16.28	0.3330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			628.18170	661.465	16.28	0.6670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,428.31620	3,482.489	22.52	0.9886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			5.81620	5.089	22.52	0.0114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			854.54510	807.139	14.18	0.8198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			77.04510	84.540	14.18	0.1802	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,284.87230	4,339.498	24.09	0.9952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.37230	2.098	24.09	0.0048	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			251.31140	228.020	16.04	0.3643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			563.81140	595.420	16.04	0.6357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,398.49670	3,452.617	22.44	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			5.99670	5.216	22.44	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			148.38340	132.057	17.16	0.2312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			900.88340	939.457	17.16	0.7688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,051.16030	3,104.463	21.52	0.9840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			8.66030	7.063	21.52	0.0160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			233.92880	211.762	16.20	0.3432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			606.42880	639.162	16.20	0.6568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			599.97430	558.607	14.61	0.6802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			172.47430	186.007	14.61	0.3198	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			279.74740	254.690	15.81	0.3978	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			502.24740	532.090	15.81	0.6022	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,358.74740	3,412.793	22.33	0.9879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			6.24740	5.393	22.33	0.0121	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			23.35330	18.527	19.86	0.0402	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,245.85330	2,295.927	19.86	0.9598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			580.68470	539.870	14.64	0.6670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			183.18470	197.270	14.64	0.3330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			153.92210	137.132	17.09	0.2388	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			876.42210	914.532	17.09	0.7612	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			5.31200	4.732	22.75	0.0106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,517.81200	3,572.132	22.75	0.9894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,784.16020	2,836.499	20.81	0.9794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			11.66020	9.099	20.81	0.0206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,468.08550	3,522.326	22.62	0.9889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			5.58550	4.926	22.62	0.0111	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			5.25920	4.694	22.78	0.0105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,527.75920	3,582.094	22.78	0.9895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			5.20690	4.657	22.81	0.0104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,537.70690	3,592.057	22.81	0.9896	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,236.42930	4,291.734	23.97	0.9938	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.82930	2.834	23.97	0.0062	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			245.40260	263.148	15.22	0.3879	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			531.80260	494.248	15.22	0.6121	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			320.16940	341.622	15.57	0.4444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			477.66940	443.422	15.57	0.5556	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			243.03710	261.009	15.58	0.3599	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			623.83710	585.609	15.58	0.6401	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			804.76470	763.554	15.68	0.7196	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			178.46470	194.053	15.68	0.2804	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,115.68560	1,157.268	18.35	0.7632	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			181.98560	166.768	18.35	0.2368	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,215.69090	1,258.539	18.60	0.7862	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			161.99090	148.039	18.60	0.2138	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			751.78550	716.879	15.97	0.6518	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			277.48550	300.279	15.97	0.3482	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			832.94550	795.670	15.81	0.6931	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			228.64550	249.070	15.81	0.3069	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			845.94760	808.309	15.79	0.6994	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			221.64760	241.709	15.79	0.3006	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			239.39720	260.372	15.85	0.3163	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			813.69720	776.972	15.85	0.6837	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			995.96450	953.744	15.58	0.7619	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			159.56450	175.044	15.58	0.2381	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,016.14790	2,065.664	20.12	0.8719	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			102.54790	94.364	20.12	0.1281	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,373.84230	1,324.905	15.37	0.8749	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			916.42360	876.991	15.67	0.7299	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,772.25810	1,820.238	19.69	0.8426	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			128.65810	118.938	19.69	0.1574	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			67.44230	76.205	15.37	0.1251	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,098.76310	2,148.730	20.27	0.8803	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			95.16310	87.430	20.27	0.1197	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,509.09500	1,555.652	19.20	0.8025	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			165.49500	154.352	19.20	0.1975	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			190.02360	208.291	15.67	0.2701	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			720.07450	757.041	17.16	0.5801	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			422.57450	401.541	17.16	0.4199	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			708.75870	745.488	17.12	0.5728	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			435.65870	414.288	17.12	0.4272	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,502.15610	1,453.514	15.14	0.8575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			595.77600	571.416	16.65	0.5005	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			363.27740	390.340	15.94	0.3662	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			839.77740	807.740	15.94	0.6338	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,322.24540	2,373.030	20.15	0.8547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			138.74540	130.430	20.15	0.1453	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			911.13820	950.912	17.42	0.6061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			75.27260	81.872	15.21	0.1151	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			897.36410	863.893	15.81	0.6611	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			320.86410	346.493	15.81	0.3389	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			634.50870	607.955	16.50	0.5237	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			568.00870	600.555	16.50	0.4763	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			619.27600	654.016	16.65	0.4995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			730.20470	767.110	16.96	0.5442	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,017.82090	1,962.883	15.67	0.9312	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			41.32090	45.483	15.67	0.0688	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,177.87410	2,227.926	19.92	0.8401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			154.37410	145.326	19.92	0.1599	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,651.77260	1,599.272	15.21	0.8849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			216.96320	205.118	19.22	0.2161	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			990.64110	953.739	15.60	0.7015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			264.14110	286.339	15.60	0.2985	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,113.99940	1,073.284	15.45	0.7476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			207.49940	225.884	15.45	0.2524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			526.70470	504.510	16.96	0.4558	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			86.76270	94.116	15.10	0.1297	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,956.29750	2,005.056	19.57	0.8140	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			182.79750	172.456	19.57	0.1860	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,253.91130	1,298.169	18.24	0.6957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			320.41130	305.568	18.24	0.3043	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,740.46320	1,787.718	19.22	0.7839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			280.66490	267.376	18.60	0.2715	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			909.24390	875.481	15.78	0.6665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			312.74390	338.081	15.78	0.3335	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			281.48780	305.637	15.67	0.3119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			957.98780	923.037	15.67	0.6881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,563.26270	1,511.516	15.10	0.8703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,164.37510	1,122.648	15.41	0.7647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			187.87510	205.248	15.41	0.2353	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,706.53310	1,753.528	19.17	0.7786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			223.03310	210.928	19.17	0.2214	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,414.16490	1,459.976	18.60	0.7285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,588.53560	3,643.765	22.47	0.9292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			64.73870	60.882	22.49	0.0704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,598.23870	3,653.482	22.49	0.9296	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,578.83450	3,634.051	22.45	0.9289	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,285.48720	1,330.074	18.31	0.7026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			311.98720	297.474	18.31	0.2974	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,010.57170	972.521	15.56	0.7095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			254.07170	275.120	15.56	0.2905	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			65.03560	61.166	22.47	0.0708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			95.65610	106.114	15.14	0.1425	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			785.19730	754.549	16.08	0.6066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			408.69730	437.149	16.08	0.3934	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,325.30090	1,370.284	18.40	0.7109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			301.80090	287.684	18.40	0.2891	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			65.33450	61.451	22.45	0.0711	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		437.63820	418.312	17.42	0.3939	2,091,559.00	5,000	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,214.78640	1,258.630	18.15	0.6870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		331.28640	316.030	18.15	0.3130	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,537.95960	1,584.811	18.87	0.7508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		254.45960	242.211	18.87	0.2492	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,329.95910	1,374.202	18.20	0.6747	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		385.85910	370.202	18.20	0.3253	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,994.89580	2,043.365	19.41	0.7840	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		240.79580	229.365	19.41	0.2160	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		904.05970	942.174	17.18	0.5532	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		593.55970	571.374	17.18	0.4468	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		840.99080	877.813	17.01	0.5303	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		638.89080	615.313	17.01	0.4697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,389.63800	1,346.142	15.46	0.7496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		270.43800	288.042	15.46	0.2504	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,467.58460	2,517.939	19.84	0.7959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		256.78460	246.039	19.84	0.2041	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,424.61250	1,380.474	15.42	0.7595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		255.41250	272.374	15.42	0.2405	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,422.38530	1,466.228	18.18	0.6483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		481.58530	464.328	18.18	0.3517	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,025.97760	991.932	16.04	0.6257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		496.77760	523.832	16.04	0.3743	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,445.30210	1,489.364	18.22	0.6527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		474.50210	457.464	18.22	0.3473	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,804.60780	1,752.993	15.04	0.8496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		135.40780	144.893	15.04	0.1504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,181.72500	3,120.428	14.89	0.9813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		12.52500	12.328	14.89	0.0187	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		994.81780	961.618	16.13	0.6128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		525.61780	553.518	16.13	0.3872	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		2,231.93230	2,173.890	14.61	0.9192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		62.73230	65.790	14.61	0.0808	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,452.99300	1,408.344	15.39	0.7673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		243.79300	260.244	15.39	0.2327	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		2,693.66900	2,632.677	14.17	0.9642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		24.46900	24.577	14.17	0.0358	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		1,607.74530	1,560.491	15.25	0.8066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		188.54530	202.391	15.25	0.1934	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,729.09010	1,775.550	18.78	0.7011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		398.29010	383.650	18.78	0.2989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		1,129.98720	1,170.183	17.57	0.5850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		589.18720	568.283	17.57	0.4150	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		1,223.28720	1,183.088	15.64	0.6987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		354.08720	374.988	15.64	0.3013	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		1,200.44180	1,241.663	17.71	0.6018	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		559.64180	539.763	17.71	0.3982	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		1,308.00240	1,266.077	15.54	0.7255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		308.80240	327.977	15.54	0.2745	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		1,886.69950	1,833.498	14.95	0.8654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		117.49950	125.398	14.95	0.1346	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		2,590.76460	2,641.686	20.01	0.8079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		239.96460	229.786	20.01	0.1921	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		2,564.25920	2,615.061	19.98	0.8054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		243.45920	233.161	19.98	0.1946	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		1,274.95930	1,233.696	15.58	0.7152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		325.75930	345.596	15.58	0.2848	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		1,753.41610	1,799.652	18.82	0.7050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		392.61610	377.752	18.82	0.2950	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		1,124.69420	1,088.088	15.79	0.6647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		415.49420	439.988	15.79	0.3353	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		2,276.83780	2,326.225	19.58	0.7755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		286.03780	274.325	19.58	0.2245	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		1,113.33360	1,077.016	15.82	0.6603	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		424.13360	448.916	15.82	0.3397	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		148.86510	143.070	21.90	0.1222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,689.66510	3,744.970	21.90	0.8778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		149.85160	144.027	21.86	0.1230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,670.65160	3,725.927	21.86	0.8770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		1,672.71420	1,718.740	18.67	0.6923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		411.91420	396.840	18.67	0.3077	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		149.35820	143.547	21.88	0.1226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,680.15820	3,735.447	21.88	0.8774	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		679.47340	709.954	16.49	0.4404	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		897.97340	867.154	16.49	0.5596	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		595.35110	623.785	16.27	0.3979	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		1,031.55110	998.385	16.27	0.6021	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,086.92900	1,123.654	17.33	0.5373	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		753.32900	727.954	17.33	0.4627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,375.97140	3,312.859	13.87	0.9784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		16.37140	16.059	13.87	0.0216	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		2,022.06670	1,970.400	14.65	0.8459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		162.46670	173.600	14.65	0.1541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,230.59030	2,277.247	19.19	0.7126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		450.19030	434.047	19.19	0.2874	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,774.13870	1,726.928	15.41	0.7855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		264.53870	280.128	15.41	0.2145	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,149.07430	2,195.235	19.08	0.7025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		468.67430	452.036	19.08	0.2975	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,698.78640	1,649.937	15.49	0.7675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		299.18640	313.137	15.49	0.2325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,452.75920	1,493.548	17.94	0.5963	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	15.14	Call			672.35920	650.348	17.94	0.4037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			0.00000	576.766	16.01	0.3533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			0.00000	1,223.566	16.01	0.6467	895,650.31	732	732
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,940.91570	1,890.609	14.89	0.8275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			191.31570	203.809	14.89	0.1725	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,092.53990	2,138.344	19.00	0.6952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			482.13990	465.144	19.00	0.3048	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			752.38010	727.753	17.59	0.4419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,262.78010	1,300.953	17.59	0.5581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			758.75020	733.936	17.57	0.4449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,249.15020	1,287.136	17.57	0.5551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,912.13490	1,862.334	14.98	0.8206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			202.53490	215.534	14.98	0.1794	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			755.56060	730.837	17.58	0.4434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,255.96060	1,294.037	17.58	0.5566	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,274.21060	1,310.659	17.65	0.5286	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			895.51060	868.159	17.65	0.4714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			904.90500	878.403	17.98	0.4579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,426.20500	1,463.803	17.98	0.5421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			901.72300	875.307	18.00	0.4566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,433.02300	1,470.707	18.00	0.5434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			898.56000	872.224	18.01	0.4554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,439.86000	1,477.624	18.01	0.5446	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,460.90240	1,497.681	18.10	0.5201	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,042.10240	1,014.081	18.10	0.4799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,050.46790	1,023.286	18.34	0.4684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,607.56790	1,645.486	18.34	0.5316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,047.30340	1,020.201	18.35	0.4673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,614.40340	1,652.400	18.35	0.5327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,044.15720	1,017.126	18.36	0.4662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,621.25720	1,659.325	18.36	0.5338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,615.83790	1,580.292	17.33	0.6065	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,031.73790	1,062.192	17.33	0.3935	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,611.45960	1,576.011	17.34	0.6053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,037.35960	1,067.911	17.34	0.3947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,607.09530	1,571.745	17.36	0.6041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,042.99530	1,073.645	17.36	0.3959	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,216.10910	2,186.521	18.72	0.6088	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,571.90910	1,603.821	18.72	0.3912	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,224.54580	2,194.907	18.71	0.6104	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,560.34580	1,592.207	18.71	0.3896	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,220.31770	2,190.715	18.71	0.6096	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,566.11770	1,598.015	18.71	0.3904	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,691.60160	1,720.375	18.93	0.3968	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,262.80160	2,231.175	18.93	0.6032	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,400.54090	2,368.985	18.96	0.6152	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,677.34090	1,704.985	18.96	0.3848	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,396.25180	2,364.754	18.97	0.6144	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,683.05180	1,710.754	18.97	0.3856	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,391.97140	2,360.521	18.97	0.6136	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,688.77140	1,716.521	18.97	0.3864	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,987,209.31</b>	<b>5,732</b>	<b>3,049,278</b>
<b>Total \$ / R</b>												<b>1,145,725,114.71</b>	<b>89,229</b>	<b>4,457,148</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.72260		13.77750			0.0000	1,235,034.00	90	667
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.91740		13.97650			0.0000	0.00	0	17
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				14.10810		14.16920			0.0000	0.00	0	172
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				14.29680		14.35960			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.87810		14.01440			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,235,034.00</b>	<b>90</b>	<b>856</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				37,691.42680	34,499.388	15.16	0.5009	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				34,941.42680	37,239.388	15.16	0.4991	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				37,227.24020	34,088.193	15.19	0.4965	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				35,477.24020	37,828.193	15.19	0.5035	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				38,160.03690	34,915.003	15.13	0.5053	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				34,410.03690	36,655.003	15.13	0.4947	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				72,359.99450	69,455.058	16.24	0.5741	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				46,709.99450	49,715.058	16.24	0.4259	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				71,865.67900	68,973.697	16.25	0.5714	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				47,215.67900	50,233.697	16.25	0.4286	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				72,857.19400	69,939.250	16.23	0.5768	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				46,207.19400	49,199.250	16.23	0.4232	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				88,321.60740	85,313.938	16.45	0.5641	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				64,401.60740	67,503.938	16.45	0.4359	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				87,863.93090	84,869.355	16.46	0.5620	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				64,943.93090	68,059.355	16.46	0.4380	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				88,781.53150	85,760.736	16.44	0.5662	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				63,861.53150	66,950.736	16.44	0.4338	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				107,886.80650	104,535.119	16.51	0.5802	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				73,926.80650	76,855.119	16.51	0.4198	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				108,804.77380	105,429.377	16.48	0.5837	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				72,844.77380	75,749.377	16.48	0.4163	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				108,344.82040	104,981.289	16.49	0.5819	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				73,384.82040	76,301.289	16.49	0.4181	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				109,324.05220	157,601.146	17.34	0.6053	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				144,884.05220	106,791.146	17.34	0.3947	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				108,999.36330	157,174.498	17.36	0.6041	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				145,559.36330	107,364.498	17.36	0.3959	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				109,649.95370	158,029.181	17.33	0.6065	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				144,209.95370	106,219.181	17.33	0.3935	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
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,235,034.00</b>	<b>90</b>	<b>856</b>
£ / R	On	31/10/2017	Foreign Exchange Future			17.96160		18.07680			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			18.12510		18.24240			0.0000	706,878.90	39	199,460
£ / R	On	19/03/2018	Foreign Exchange Future			18.43740		18.56010			0.0000	0.00	0	1,420
£ / R	On	18/06/2018	Foreign Exchange Future			18.74250		18.86800			0.0000	0.00	0	3,383
£ / R	On	17/09/2018	Foreign Exchange Future			19.04560		19.17410			0.0000	0.00	0	1,665
£ / R	On	14/06/2019	Foreign Exchange Future			19.73100		19.86340			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>706,878.90</b>	<b>39</b>	<b>205,971</b>
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,010.67150	900.335	14.61	0.9317	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			13.87150	18.735	14.61	0.0683	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,000.92360	891.061	14.61	0.9294	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			14.12360	19.461	14.61	0.0706	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,020.42560	909.632	14.62	0.9339	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			13.62560	18.032	14.62	0.0661	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.37730	1.929	27.12	0.0031	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,899.97730	7,016.829	27.12	0.9969	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			497.29750	557.183	16.59	0.5087	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			539.69750	482.283	16.59	0.4913	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,679.28430	1,779.096	18.60	0.8555	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			121.68430	104.196	18.60	0.1445	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.35130	1.907	27.12	0.0031	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,909.95130	7,026.807	27.12	0.9969	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.32560	1.886	27.12	0.0030	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,919.92560	7,036.786	27.12	0.9970	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,628.62150	1,539.455	16.55	0.7534	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			278.52150	312.055	16.55	0.2466	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,930.08480	2,027.038	18.54	0.7455	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			350.18480	324.438	18.54	0.2545	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,621.18250	1,532.237	16.55	0.7517	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			281.08250	314.837	16.55	0.2483	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,613.76060	1,525.038	16.55	0.7500	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			283.66060	317.638	16.55	0.2500	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,788.66490	1,694.988	16.58	0.7871	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			228.56490	257.588	16.58	0.2129	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,556.59850	1,489.608	16.87	0.6537	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			598.59850	657.108	16.87	0.3463	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,568.81870	1,501.080	16.86	0.6567	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			590.81870	648.580	16.86	0.3433	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,562.54010	1,495.333	16.86	0.6552	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			594.54010	652.833	16.86	0.3448	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,735.86310	1,676.776	17.16	0.6344	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			801.76310	871.176	17.16	0.3656	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	18.25	Call			1,730.31310	1,671.431	17.17	0.6331	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			806.21310	875.831	17.17	0.3669	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,724.77720	1,666.093	17.17	0.6318	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			810.67720	880.493	17.17	0.3682	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,366.73330	2,285.555	16.93	0.6458	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,123.33330	1,174.556	16.93	0.3542	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,361.11960	2,280.106	16.93	0.6449	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,127.71960	1,179.106	16.93	0.3551	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,355.51580	2,274.656	16.93	0.6440	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,132.11580	1,183.656	16.93	0.3560	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>706,878.90</b>	<b>39</b>	<b>208,171</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12261		0.12335			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12501		0.12579			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12739		0.12819			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14090		0.14172			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,351.39630	1,276.100	15.15	0.9547	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			16.39630	15.300	15.15	0.0453	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			546.72920	492.528	16.60	0.6315	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			211.72920	231.728	16.60	0.3685	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			162.22980	138.451	18.64	0.2460	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			827.22980	877.651	18.64	0.7540	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			925.91350	869.661	18.17	0.6558	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			346.91350	368.861	18.17	0.3442	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			471.42050	434.734	19.50	0.4052	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			892.42050	933.934	19.50	0.5948	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,654.29580	1,582.550	16.90	0.8854	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			75.29580	81.750	16.90	0.1146	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			742.40990	700.644	19.42	0.4818	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			922.90990	961.144	19.42	0.5182	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			433.87660	406.293	20.42	0.3178	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,614.37660	1,666.793	20.42	0.6822	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,230.12570	1,172.982	18.28	0.6812	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			410.62570	433.482	18.28	0.3188	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,992.62440	1,946.255	19.10	0.6734	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			821.02440	856.555	19.10	0.3266	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,546.72890	1,504.986	20.19	0.5616	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,375.12890	1,415.286	20.19	0.4384	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,561.46240	2,502.662	17.50	0.7945	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			389.86240	412.962	17.50	0.2055	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
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	11/10/2017	Foreign Exchange Future			16.04700		16.10770			0.0000	60,898,365.00	3,795	0
€ / R	On	27/10/2017	Foreign Exchange Future			16.12670		16.15650			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.19300		16.22250			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.23770		16.26760			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.30750		16.33870			0.0000	16,389,037.50	1,005	104,508
€ / R	On	27/12/2017	Foreign Exchange Future			16.34050		16.37260			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.46630		16.50000			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.63220		16.66720			0.0000	831,610.00	50	14,717
€ / R	On	18/06/2018	Foreign Exchange Future			16.95590		16.99260			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.28340		17.32170			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.34970		18.39620			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>78,119,012.50</b>	<b>4,850</b>	<b>124,391</b>
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			14.10890	0.000	13.73	0.0000	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			141.80890	67.000	13.73	1.0000	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			10.84100	12.597	13.98	0.0611	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			747.34100	719.297	13.98	0.9389	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			132.49230	140.917	13.02	0.3236	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			444.99230	423.917	13.02	0.6764	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			60.02220	62.540	12.78	0.1557	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			817.62220	790.240	12.78	0.8443	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			588.00800	559.464	13.89	0.6359	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			249.30800	251.964	13.89	0.3641	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			476.62010	449.737	14.07	0.5554	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			337.92010	342.237	14.07	0.4446	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			715.56670	685.752	13.72	0.7134	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			176.86670	178.252	13.72	0.2866	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			858.69920	828.009	13.55	0.7846	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			119.99920	120.509	13.55	0.2154	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,216.45560	2,184.888	16.04	0.9823	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			7.75560	7.388	16.04	0.0177	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			524.42560	534.084	14.62	0.5727	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			333.12560	311.584	14.62	0.4273	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			308.84870	288.177	14.77	0.4024	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			570.14870	580.677	14.77	0.5976	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.22250	4.426	25.47	0.0077	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,076.52250	5,106.925	25.47	0.9923	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,345.41410	2,313.854	16.56	0.9850	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.71410	6.354	16.56	0.0150	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			58.75190	51.946	17.49	0.0932	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,790.05190	1,814.446	17.49	0.9068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			60.22130	53.282	17.47	0.0953	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	18.05	Put			1,771.52130	1,795.782	17.47	0.9047	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			438.22120	446.146	14.34	0.5202	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			386.92120	363.646	14.34	0.4798	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			59.48150	52.610	17.48	0.0942	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,780.78150	1,805.110	17.48	0.9058	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			146.74320	147.763	14.06	0.2325	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			899.34320	868.263	14.06	0.7675	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			253.63230	260.885	14.83	0.2933	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			953.63230	927.185	14.83	0.7067	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			89.29080	91.254	14.64	0.1123	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,887.45530	1,854.450	14.62	0.8866	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			90.25530	92.250	14.62	0.1134	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			88.33370	90.269	14.66	0.1112	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			34.19530	34.539	15.98	0.0459	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,701.39530	2,666.740	15.98	0.9541	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,728.86000	1,696.505	14.44	0.8636	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			111.66000	114.305	14.44	0.1364	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,896.49080	1,863.454	14.64	0.8877	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,687.26390	1,655.133	14.46	0.8555	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			120.06390	122.933	14.46	0.1445	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			595.90800	608.676	15.43	0.4486	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			763.10800	740.876	15.43	0.5514	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,905.53370	1,872.469	14.66	0.8888	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,754.47750	1,724.033	14.81	0.7864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			261.87750	268.133	14.81	0.2136	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,274.81380	3,239.762	14.85	0.9613	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			32.21380	33.862	14.85	0.0387	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,761.89650	1,731.393	14.80	0.7880	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			259.29650	265.493	14.80	0.2120	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,945.77430	1,913.343	14.72	0.8241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			203.17430	207.443	14.72	0.1759	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,749.62680	3,779.986	19.96	0.8602	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			192.22680	185.886	19.96	0.1398	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,747.07610	1,716.686	14.81	0.7848	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			264.47610	270.787	14.81	0.2152	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,158.20930	1,138.268	15.91	0.5551	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			956.50930	974.868	15.91	0.4449	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,167.01320	1,146.944	15.90	0.5581	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			945.31320	963.544	15.90	0.4419	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,162.60000	1,142.602	15.91	0.5566	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			950.90000	969.202	15.91	0.4434	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			791.21540	810.701	15.82	0.3029	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,321.75540	2,294.782	15.83	0.6960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			795.55540	815.082	15.83	0.3040	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,316.10830	2,289.184	15.83	0.6950	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			799.90830	819.484	15.83	0.3050	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,327.41540	2,300.401	15.82	0.6971	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>418,652</b>
<b>Total € / R</b>												<b>78,119,012.50</b>	<b>4,850</b>	<b>543,043</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.66360		10.72860			0.0000	5,331,800.00	500	10,246
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.67780		10.74330			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.80690		10.87490			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.94720		11.01660			0.0000	0.00	0	1,544
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.08560		11.15590			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.50430		11.57770			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>5,331,800.00</b>	<b>500</b>	<b>11,890</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			37.51390	31.138	17.78	0.0855	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,188.91390	1,247.539	17.78	0.9145	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			38.95480	32.341	17.74	0.0884	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,170.35480	1,228.741	17.74	0.9116	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			38.22770	31.733	17.76	0.0869	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,179.62770	1,238.134	17.76	0.9131	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			797.75920	740.776	14.84	0.8405	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			54.45920	62.976	14.84	0.1595	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			789.32060	732.547	14.84	0.8369	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			56.02060	64.747	14.84	0.1631	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			806.23220	749.043	14.84	0.8440	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			52.93220	61.243	14.84	0.1560	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			998.45120	943.763	15.10	0.7991	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			113.55120	126.863	15.10	0.2009	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			990.50730	936.001	15.09	0.7964	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			115.60730	129.101	15.09	0.2036	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			982.59330	928.269	15.09	0.7936	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			117.69330	131.369	15.09	0.2064	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			302.15060	328.984	14.65	0.3458	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			820.87090	777.858	14.63	0.6601	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			294.27090	320.658	14.63	0.3399	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			814.79650	772.005	14.64	0.6572	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			298.19650	324.805	14.64	0.3428	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			808.75060	766.184	14.65	0.6542	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			646.75290	615.706	14.79	0.5199	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			610.85290	650.106	14.79	0.4801	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			642.31770	611.657	14.81	0.5174	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			616.41770	656.057	14.81	0.4826	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			651.21820	619.784	14.78	0.5223	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			605.31820	644.184	14.78	0.4777	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			579.71570	609.523	14.29	0.3726	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,147.97430	1,104.062	14.27	0.6312	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			570.27430	599.762	14.27	0.3688	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	Call			1,142.68170	1,098.929	14.28	0.6293	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			574.98170	604.629	14.28	0.3707	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,137.41570	1,093.823	14.29	0.6274	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>5,331,800.00</b>	<b>500</b>	<b>11,890</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.96880		11.03080			0.0000	7,129,720.00	650	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.12880		11.19470			0.0000	2,782,200.00	250	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.28300		11.35010			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>9,911,920.00</b>	<b>900</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			568.16080	521.483	13.55	0.7614	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			77.36080	92.683	13.55	0.2386	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			560.58020	514.205	13.56	0.7562	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			79.78020	95.405	13.56	0.2438	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			575.79440	528.818	13.55	0.7665	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			74.99440	90.018	13.55	0.2335	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,180.65300	1,124.147	13.73	0.8746	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			55.95300	65.347	13.73	0.1254	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,171.57500	1,115.607	13.73	0.8724	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			56.87500	66.807	13.73	0.1276	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,189.74520	1,132.711	13.73	0.8769	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			55.04520	63.911	13.73	0.1231	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			815.85790	774.998	14.00	0.6626	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			285.75790	311.998	14.00	0.3374	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			809.84760	769.203	14.01	0.6596	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			289.74760	316.203	14.01	0.3404	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			821.90130	780.826	13.99	0.6656	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			281.80130	307.826	13.99	0.3344	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>9,911,920.00</b>	<b>900</b>	<b>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.17440		14.20550			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.47200		14.50720			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.76920		14.80490			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.30670		16.34100			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			446.58160	423.838	14.29	0.5780	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			271.08160	279.438	14.29	0.4220	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			441.09930	418.428	14.29	0.5735	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			275.59930	284.028	14.29	0.4265	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			452.10960	429.293	14.28	0.5826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			266.60960	274.893	14.28	0.4174	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			777.06370	764.324	15.65	0.6062	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			419.86370	442.324	15.65	0.3938	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			771.72230	759.031	15.66	0.6036	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			424.52230	447.031	15.66	0.3964	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			782.43400	769.642	15.64	0.6089	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			415.23400	437.642	15.64	0.3911	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			908.68810	900.799	16.04	0.5751	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			633.78810	661.599	16.04	0.4249	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			903.95750	896.116	16.05	0.5731	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			639.05750	666.916	16.05	0.4269	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			899.24910	891.454	16.06	0.5710	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			644.34910	672.254	16.06	0.4290	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,201.82510	2,198.291	15.72	0.7263	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			590.82510	621.591	15.72	0.2737	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,195.87030	2,192.403	15.73	0.7251	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			594.87030	625.703	15.73	0.2749	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,207.80220	2,204.194	15.71	0.7275	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			586.80220	617.494	15.71	0.2725	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.07750		2.09060			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.09550		2.10930			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.11260		2.12690			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18160		2.19540			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,599.04010	1,483.548	15.58	0.8536	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			93.04010	108.548	15.58	0.1464	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,513.59030	1,400.249	15.56	0.8357	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			107.59030	125.249	15.56	0.1643	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,429.89410	1,318.888	15.53	0.8164	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			123.89410	143.888	15.53	0.1836	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			255.94930	284.633	15.90	0.2156	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,107.46400	1,993.717	15.91	0.8120	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			214.46400	238.717	15.91	0.1880	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,027.51460	1,915.931	15.91	0.7985	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			234.51460	260.931	15.91	0.2015	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,948.94930	1,839.633	15.90	0.7844	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,694.87720	1,602.725	15.80	0.6584	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			625.87720	676.725	15.80	0.3416	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,634.26130	1,544.656	15.83	0.6443	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			665.26130	718.656	15.83	0.3557	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,756.98370	1,662.318	15.77	0.6725	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			587.98370	636.318	15.77	0.3275	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,039.26250	2,937.387	16.31	0.7139	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			885.26250	921.387	16.31	0.2861	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,973.94490	2,873.541	16.31	0.7058	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			919.94490	957.541	16.31	0.2942	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,105.44180	3,002.116	16.32	0.7220	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			851.44180	886.116	16.32	0.2780	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.20250		2.20640			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.24660		2.25140			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29190		2.29680			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.60130		2.60460			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			56.15780	58.492	15.06	0.0865	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,102.92890	2,065.661	14.99	0.9361	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			38.92890	40.661	14.99	0.0639	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,010.91010	1,973.926	15.03	0.9254	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			46.91010	48.926	15.03	0.0746	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,920.15780	1,883.492	15.06	0.9135	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,335.95570	1,309.474	16.12	0.6316	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			621.95570	643.473	16.12	0.3684	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,281.64830	1,255.943	16.21	0.6149	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			667.64830	689.943	16.21	0.3851	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,392.08420	1,364.815	16.04	0.6483	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			578.08420	598.815	16.04	0.3517	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,656.28090	1,630.323	15.83	0.6343	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			788.28090	811.323	15.83	0.3657	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,603.40150	1,578.114	15.91	0.6209	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			835.40150	859.114	15.91	0.3791	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,551.99340	1,527.375	15.99	0.6076	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			883.99340	908.374	15.99	0.3924	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			487.92860	482.584	16.13	0.1545	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,957.11430	4,918.952	16.16	0.8398	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			511.11430	505.952	16.16	0.1602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,111.45610	5,072.954	16.11	0.8510	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			465.45610	459.954	16.11	0.1490	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,033.92860	4,995.585	16.13	0.8455	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76110		1.76870			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	19/03/2018	Foreign Exchange Future			1.78980		1.79780			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81680		1.82520			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.00840		2.01680			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			483.62040	446.486	16.11	0.4850	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			496.62040	535.486	16.11	0.5150	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			442.24080	407.469	16.28	0.4535	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			555.24080	596.469	16.28	0.5465	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			528.25670	488.694	15.94	0.5173	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			441.25670	477.694	15.94	0.4827	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,062.03730	1,016.173	15.95	0.6258	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			484.03730	518.173	15.95	0.3742	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,007.43730	963.416	16.05	0.6046	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			529.43730	565.416	16.05	0.3954	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,118.94110	1,071.221	15.84	0.6470	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			440.94110	473.221	15.84	0.3530	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,300.67660	1,258.101	16.05	0.6200	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			648.67660	690.101	16.05	0.3800	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,249.23950	1,207.495	16.15	0.6034	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			697.23950	739.495	16.15	0.3966	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,353.97550	1,310.529	15.96	0.6367	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			601.97550	642.529	15.96	0.3633	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,136.29940	3,074.136	16.55	0.7571	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			668.29940	690.136	16.55	0.2429	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,274.64260	3,209.861	16.51	0.7738	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			606.64260	625.861	16.51	0.2262	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,204.98970	3,141.501	16.53	0.7655	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			636.98970	657.501	16.53	0.2345	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13110		0.13160			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13040		0.13170			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13030		0.13150			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
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73900		1.74150			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76830		1.77100			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79720		1.80020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91870		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
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.68640		9.74330			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.81130		9.87100			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.93430		9.99530			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.89390		10.95170			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			235.46550	207.813	15.79	0.4396	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			302.16550	331.413	15.79	0.5604	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			231.45630	204.125	15.82	0.4339	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			308.15630	337.725	15.82	0.5661	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			239.53260	211.558	15.77	0.4454	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			296.23260	325.158	15.77	0.5546	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			643.82560	602.577	15.62	0.6611	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			222.82560	241.277	15.62	0.3389	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			637.60440	596.563	15.63	0.6573	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			226.60440	245.263	15.63	0.3427	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			650.08680	608.633	15.62	0.6649	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			219.08680	237.333	15.62	0.3351	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			583.10370	550.271	15.38	0.5551	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			427.80370	455.971	15.38	0.4449	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			578.19300	545.547	15.39	0.5520	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			432.89300	461.247	15.39	0.4480	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			588.05060	555.026	15.37	0.5583	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			422.75060	450.726	15.37	0.4417	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,420.53080	1,384.854	15.04	0.7186	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			388.83080	410.954	15.04	0.2814	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,414.31230	1,378.765	15.05	0.7167	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			392.61230	414.865	15.05	0.2833	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,426.77560	1,390.965	15.03	0.7204	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			385.07560	407.065	15.03	0.2796	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32890		1.35100			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34120		1.35100			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35370		1.35100			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45140		1.44730			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			510.00000	289.000		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			410.00000	189.000		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			310.00000	89.000		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			510.00000	412.000		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			410.00000	312.000		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			310.00000	212.000		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			310.00000	337.000		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			210.00000	237.000		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			410.00000	437.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,273.00000	1,314.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,173.00000	1,214.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,373.00000	1,414.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32080		1.32410			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32480		1.32800			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32850		1.33160			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18840		1.18590			0.0000	0.00	0	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19510		1.19250			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20190		1.19930			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,410.66000		24,508.39000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,806.25000		24,910.75000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Future			10.13180		10.17520			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.28950		10.33650			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.44540		10.49390			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.56130		11.59870			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			467.89120	438.461	14.25	0.7107	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			102.69120	116.661	14.25	0.2893	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			460.93200	431.756	14.26	0.7049	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			105.73200	119.956	14.26	0.2951	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			474.91080	445.227	14.24	0.7165	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			99.71080	113.427	14.24	0.2835	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			601.26620	576.769	14.64	0.6499	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			224.76620	247.269	14.64	0.3501	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			595.24840	570.949	14.65	0.6460	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			228.74840	251.449	14.65	0.3540	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			607.32410	582.634	14.63	0.6539	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			220.82410	243.134	14.63	0.3461	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			707.61710	681.512	14.44	0.6335	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			313.71710	336.112	14.44	0.3665	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			701.97900	676.034	14.46	0.6303	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			318.07900	340.634	14.46	0.3697	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			713.29310	687.029	14.43	0.6367	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			309.39310	331.629	14.43	0.3633	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,857.89970	1,826.210	14.78	0.8035	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			259.19970	264.910	14.78	0.1965	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,850.39740	1,818.767	14.78	0.8021	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			261.69740	267.467	14.78	0.1979	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,865.41850	1,833.670	14.78	0.8050	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			256.71850	262.370	14.78	0.1950	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/12/2017 Foreign Exchange Future			3.66340		3.67460			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.61980		3.63070			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.57810		3.58970			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.60700		3.60330			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			58.32550	56.062	13.99	0.3774	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			123.72550	132.662	13.99	0.6226	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			54.90370	52.780	14.02	0.3610	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			130.30370	139.380	14.02	0.6390	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			61.91370	59.504	13.96	0.3940	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			117.31370	126.104	13.96	0.6060	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			194.02150	191.130	14.41	0.6336	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			83.32150	91.330	14.41	0.3664	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			187.72550	184.878	14.38	0.6226	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			87.02550	95.078	14.38	0.3774	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			200.43150	197.490	14.45	0.6446	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			79.73150	87.690	14.45	0.3554	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			142.88780	139.823	14.89	0.4514	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			213.18780	221.723	14.89	0.5486	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			139.02470	136.048	14.91	0.4428	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			219.32470	227.948	14.91	0.5572	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			146.83740	143.682	14.87	0.4601	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			207.13740	215.582	14.87	0.5399	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			331.11100	333.113	15.66	0.5878	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			247.81100	246.113	15.66	0.4122	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			326.13430	328.119	15.66	0.5823	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			252.83430	251.119	15.66	0.4177	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			321.21350	323.183	15.67	0.5769	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			257.91350	256.183	15.67	0.4231	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39390		1.39590			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37630		1.37880			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35980		1.36230			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
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,238,042,550.80</b>	<b>89,876</b>	<b>1,754,240</b>
<b>Total Options</b>												<b>2,987,209.31</b>	<b>5,732</b>	<b>3,470,130</b>
<b>Grand Total:</b>												<b>1,241,029,760.11</b>	<b>95,608</b>	<b>5,224,370</b>