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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/09/2017	Foreign Exchange Future	13.33960	13.29210			0.0000	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Future	13.34670	13.29930			0.0000	0.00	0	75
\$ / R	On	27/09/2017	Foreign Exchange Future	13.34840	13.30110			0.0000	0.00	0	1,239
\$ / R	On	28/09/2017	Foreign Exchange Future	13.35020	13.30290			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future	13.35200	13.30510			0.0000	0.00	0	1,701
\$ / R	On	06/10/2017	Foreign Exchange Future	13.36710	13.32020			0.0000	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Future	13.38220	13.33540			0.0000	0.00	0	90
\$ / R	On	16/10/2017	Foreign Exchange Future	13.38860	13.34190			0.0000	0.00	0	662
\$ / R	On	23/10/2017	Foreign Exchange Future	13.40370	13.35670			0.0000	0.00	0	834
\$ / R	On	27/10/2017	Foreign Exchange Future	13.41200	13.36490			0.0000	0.00	0	913
\$ / R	On	06/11/2017	Foreign Exchange Future	13.43270	13.38540			0.0000	0.00	0	200
\$ / R	On	09/11/2017	Foreign Exchange Future	13.43890	13.39160			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future	13.44720	13.39980			0.0000	0.00	0	70
\$ / R	On	16/11/2017	Foreign Exchange Future	13.40600	13.40600			0.0000	0.00	0	300
\$ / R	On	17/11/2017	Foreign Exchange Future	13.45550	13.40800			0.0000	0.00	0	1,493
\$ / R	On	28/11/2017	Foreign Exchange Future	13.47810	13.43050			0.0000	0.00	0	1,990
\$ / R	On	30/11/2017	Foreign Exchange Future	13.48220	13.43460			0.0000	0.00	0	2,708
\$ / R	On	15/12/2017	Foreign Exchange Future	13.51300	13.46530			0.0000	0.00	0	1,750
\$ / R	On	18/12/2017	Foreign Exchange Future	13.51910	13.47140			0.0000	883,094,650.20	65,322	852,052
\$ / R	On	22/12/2017	Foreign Exchange Future	13.52730	13.47950			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future	13.53740	13.48970			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.54950		13.50180			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.56370		13.51600			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.60820		13.56070			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.61020		13.56270			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.63450		13.58700			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.63850		13.59110			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.70330		13.65600			0.0000	14,018,475.90	1,023	117,231
\$ / R	On	25/04/2018	Foreign Exchange Future			13.77680		13.72920			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.80850		13.76090			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.81650		13.76880			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.88390		13.83600			0.0000	277,678.00	20	104,600
\$ / R	On	02/07/2018	Foreign Exchange Future			13.91140		13.86350			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.94660		13.89880			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.99340		13.94580			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.06180		14.01440			0.0000	562,472.00	40	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.17630		14.12850			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.23870		14.19060			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.36160		14.31290			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.42800		14.37900			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.60520		14.55540			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.44330		15.38500			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.55430		15.49450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.67020		15.60880			0.0000	0.00	0	184,000
Total \$ / R Future												897,953,276.10	66,405	1,362,109
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			793.11680	839.797	25.26	0.9978	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			1.01680	0.197	25.26	0.0022	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			311.23840	346.424	19.08	0.9331	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			19.13840	6.824	19.08	0.0669	136,482.00	20,000	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Call			0.00000	211.489	17.77	0.8150	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Put			0.00000	21.889	17.77	0.1850	437,788.00	20,000	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			4.55260	0.808	21.27	0.0093	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			546.65260	590.408	21.27	0.9907	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			134.23370	101.585	14.89	0.4717	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			103.53370	118.285	14.89	0.5283	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			254.39670	214.620	15.69	0.6824	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			55.49670	63.019	15.69	0.3176	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,829.24270	3,781.924	54.34	0.9989	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.34270	0.324	54.34	0.0011	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			80.79510	61.000	15.47	0.2945	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			203.69510	231.200	15.47	0.7055	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			42.50930	31.103	15.85	0.1653	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			327.60930	363.103	15.85	0.8347	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			220.34250	187.915	14.84	0.5242	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			140.54250	155.015	14.84	0.4758	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			649.80290	693.885	14.15	0.9594	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	06/10/2017	Foreign Exchange Option	12.68	Put			9.60290	6.785	14.15	0.0406	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			174.49630	150.469	14.47	0.4109	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			229.89630	252.669	14.47	0.5891	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			144.14400	123.907	14.18	0.3493	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			286.04400	312.507	14.18	0.6507	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,468.11830	1,422.564	19.51	0.9501	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			14.81830	16.264	19.51	0.0499	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			716.88620	676.005	17.00	0.7919	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			73.58620	79.705	17.00	0.2081	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			808.81020	768.100	17.51	0.8043	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			73.71020	80.100	17.51	0.1957	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			525.71530	561.796	14.14	0.8001	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			80.81530	69.796	14.14	0.1999	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			342.06900	312.217	15.35	0.5427	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			206.96900	224.217	15.35	0.4573	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,086.37300	4,039.312	29.65	0.9966	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.27300	1.312	29.65	0.0034	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			233.30900	212.870	14.86	0.4001	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			348.70900	375.570	14.86	0.5999	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			287.02770	264.588	15.14	0.4473	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			318.62770	343.488	15.14	0.5527	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			723.56450	687.300	16.95	0.7114	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			143.36450	154.500	16.95	0.2886	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			322.57460	322.478	15.27	0.4849	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			328.57460	328.478	15.27	0.5151	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			254.62050	234.193	15.06	0.3928	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			402.62050	429.693	15.06	0.6072	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,311.35140	4,264.094	23.91	0.9949	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.85140	2.194	23.91	0.0051	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			413.93450	391.893	16.16	0.4950	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			344.43450	369.993	16.16	0.5050	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			788.13360	830.797	15.03	0.8078	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			103.53360	98.597	15.03	0.1922	4,535,462.00	46,000	203,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			438.51500	416.503	16.39	0.5049	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			343.11500	368.703	16.39	0.4951	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			473.26140	457.258	17.04	0.4894	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			408.56140	440.258	17.04	0.5106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			744.67690	721.927	18.00	0.6142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			286.07690	311.027	18.00	0.3858	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			625.14890	605.558	17.60	0.5629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			336.54890	364.658	17.60	0.4371	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,004.47430	1,052.594	15.67	0.8376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			93.07430	93.495	15.67	0.1624	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			563.96740	603.042	16.52	0.6232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			312.56740	303.942	16.52	0.3768	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			858.82030	905.292	15.82	0.7838	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	12.75	Put		137.42030	136.192	15.82	0.2162	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		520.60340	504.085	17.22	0.5108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		392.00340	423.185	17.22	0.4892	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,310.28230	1,359.728	15.38	0.9165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		38.88230	40.628	15.38	0.0835	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		303.28550	294.995	16.48	0.3697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		574.68550	614.095	16.48	0.6303	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		851.49910	897.864	15.83	0.7807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		140.09910	138.764	15.83	0.2193	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,346.25790	1,395.734	15.35	0.9233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		34.85790	36.634	15.35	0.0767	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		126.21910	138.708	20.04	0.1949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,454.81910	1,419.608	20.04	0.8051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		151.69140	166.492	19.57	0.2288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,280.29140	1,247.392	19.57	0.7712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,111.50240	1,081.253	19.11	0.7317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		182.90240	200.353	19.11	0.2683	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		326.78370	317.650	16.57	0.3876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		548.18370	586.750	16.57	0.6124	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		652.52930	632.180	17.70	0.5754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		323.92930	351.280	17.70	0.4246	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,306.13170	1,272.865	19.64	0.7767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		147.53170	161.965	19.64	0.2233	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,093.41850	2,052.733	21.39	0.8914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		64.81850	71.833	21.39	0.1086	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		280.77680	273.301	16.40	0.3517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		602.17680	642.401	16.40	0.6483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		630.66030	671.674	16.32	0.6661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		259.26030	252.573	16.32	0.3339	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		291.59600	316.911	17.96	0.3916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		730.19600	707.811	17.96	0.6084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		585.56410	625.302	16.45	0.6375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		294.16410	286.202	16.45	0.3625	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		569.30800	608.549	16.50	0.6268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		307.90800	299.450	16.50	0.3732	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		356.39200	385.644	17.46	0.4562	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		584.99200	566.544	17.46	0.5438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,136.03760	1,185.009	15.54	0.8766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		64.63760	65.909	15.54	0.1234	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		474.48450	510.397	16.82	0.5587	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		403.08450	391.297	16.82	0.4413	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		459.58610	445.008	16.99	0.4765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		430.98610	464.108	16.99	0.5235	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		933.96410	981.392	15.74	0.8131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		112.56410	112.292	15.74	0.1869	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,732.17960	1,694.366	20.65	0.8494	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	15.11	Call			93.57960	103.466	20.65	0.1506	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,741.28980	1,703.390	20.67	0.8506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			92.68980	102.490	20.67	0.1494	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,301.34180	1,350.778	15.39	0.9148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			39.94180	41.678	15.39	0.0852	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,738.93140	1,789.033	16.77	0.9578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			17.53140	19.933	16.77	0.0422	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			690.63080	733.124	16.15	0.7014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			219.23080	214.024	16.15	0.2986	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,052.91440	1,101.409	15.62	0.8530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			81.51440	82.309	15.62	0.1470	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			619.14760	659.849	16.35	0.6590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			267.74760	260.748	16.35	0.3410	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,706.96080	3,661.823	22.84	0.9799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			8.36080	10.923	22.84	0.0201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,800.70420	2,757.498	22.73	0.9416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			32.10420	36.598	22.73	0.0584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,632.59790	1,595.766	20.44	0.8348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			103.99790	114.866	20.44	0.1652	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			231.89550	253.094	18.52	0.3264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			910.49550	883.994	18.52	0.6736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,496.73590	1,547.741	15.88	0.9396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			25.33590	28.641	15.88	0.0604	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			558.66610	597.573	16.53	0.6196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			317.26610	308.473	16.53	0.3804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,667.49030	3,622.431	22.84	0.9789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			8.89030	11.531	22.84	0.0211	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			225.34890	246.091	18.59	0.3189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			933.94890	906.991	18.59	0.6811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,736.58250	3,691.387	22.84	0.9806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			7.98250	10.487	22.84	0.0194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			166.50650	182.589	19.34	0.2478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,195.10650	1,163.489	19.34	0.7522	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,590.67670	4,543.957	22.89	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.07670	3.057	22.89	0.0064	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			245.57230	267.717	18.38	0.3418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			864.17230	838.617	18.38	0.6582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,776.10300	3,730.831	22.85	0.9815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			7.50300	9.931	22.85	0.0185	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			161.90220	177.591	19.41	0.2419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,220.50220	1,188.491	19.41	0.7581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,362.75790	3,318.335	22.80	0.9695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			14.15790	17.435	22.80	0.0305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,099.50190	3,055.655	22.76	0.9584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			20.90190	24.755	22.76	0.0416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			498.09780	534.912	16.74	0.5765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			376.69780	365.812	16.74	0.4235	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			267.57380	291.275	18.17	0.3660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			796.17380	772.175	18.17	0.6340	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			6.94060	9.275	22.85	0.0174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,825.54060	3,780.175	22.85	0.9826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			41.28670	45.763	22.34	0.0717	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,569.88670	2,526.663	22.34	0.9283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			483.81790	520.092	16.79	0.5658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			392.41790	380.992	16.79	0.4342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			6.83270	9.148	22.86	0.0172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,835.43270	3,790.048	22.86	0.9828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			6.72660	9.024	22.86	0.0170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,845.32660	3,799.924	22.86	0.9830	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			467.56820	453.692	17.08	0.4734	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			447.06820	480.992	17.08	0.5266	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,543.04910	4,496.240	22.57	0.9928	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.54910	3.539	22.57	0.0072	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			558.97210	541.727	17.32	0.5154	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			408.67210	439.127	17.32	0.4846	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			442.51120	429.484	16.87	0.4431	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			514.31120	548.984	16.87	0.5569	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,527.18520	1,492.452	19.95	0.7832	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			163.18520	176.152	19.95	0.2168	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			653.46780	691.442	16.51	0.6341	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			337.46780	327.742	16.51	0.3659	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,423.74930	1,389.921	19.69	0.7644	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			179.74930	193.621	19.69	0.2356	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			692.68750	726.571	16.65	0.6179	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			401.98750	388.371	16.65	0.3821	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			703.02480	737.196	16.62	0.6237	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			392.32480	378.996	16.62	0.3763	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			416.72140	402.669	16.70	0.3909	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			677.42140	710.869	16.70	0.6091	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			628.56470	660.558	16.86	0.5800	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			467.86470	452.358	16.86	0.4200	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,091.07080	2,052.157	20.81	0.8351	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			133.77080	142.357	20.81	0.1649	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			347.45820	335.418	16.47	0.3470	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			760.15820	795.618	16.47	0.6530	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			994.18290	966.423	18.31	0.6147	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			381.18290	400.923	18.31	0.3853	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			981.24030	953.733	18.27	0.6084	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			392.34030	412.233	18.27	0.3916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,727.49920	1,691.744	19.77	0.7364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			273.49920	285.044	19.77	0.2636	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			850.04330	880.699	16.60	0.6354	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	13.25	Put		444.04330	427.398	16.60	0.3646	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		948.51460	981.466	16.33	0.6805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		824.29040	854.308	16.68	0.6229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		989.29390	1,023.123	16.22	0.6979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		333.29390	319.823	16.22	0.3021	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,279.26880	2,239.752	20.67	0.8116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		185.26880	193.052	20.67	0.1884	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,562.38270	1,527.354	19.43	0.7083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,024.62290	1,986.647	20.26	0.7805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		220.62290	229.947	20.26	0.2195	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		784.51060	813.503	16.80	0.6029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		508.51060	490.203	16.80	0.3971	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		468.29040	451.008	16.68	0.3771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,935.51000	3,890.484	23.88	0.9152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		82.08600	84.387	23.84	0.0854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,916.08600	3,871.087	23.84	0.9146	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		249.32030	259.864	19.98	0.2438	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		877.26320	851.041	17.81	0.5430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		533.26320	554.341	17.81	0.4570	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		81.79790	84.085	23.86	0.0851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,925.79790	3,880.785	23.86	0.9149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		81.51000	83.784	23.88	0.0848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		145.64630	151.648	21.24	0.1520	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,406.46850	1,447.954	15.75	0.8307	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		150.46850	144.654	15.75	0.1693	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,636.82100	1,601.139	19.60	0.7211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		292.82100	304.438	19.60	0.2789	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,853.32030	1,816.564	19.98	0.7562	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		817.90810	792.723	17.66	0.5232	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		476.98870	496.084	18.12	0.4191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,000.98870	972.784	18.12	0.5809	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		572.04570	552.200	16.99	0.4267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		728.04570	755.500	16.99	0.5733	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,649.64630	2,608.348	21.24	0.8480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		159.83510	166.479	21.01	0.1653	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,059.33150	2,021.126	20.32	0.7851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		215.33150	224.426	20.32	0.2149	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		774.83520	803.568	16.84	0.5980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		518.83520	500.268	16.84	0.4020	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		563.90810	586.023	17.66	0.4768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		362.51460	348.166	16.33	0.3195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,330.34270	1,370.919	15.82	0.8107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		174.34270	167.619	15.82	0.1893	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,740.10240	1,784.179	15.79	0.8943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		84.10240	80.879	15.79	0.1057	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,503.83510	2,463.179	21.01	0.8347	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	14.91	Call			308.38270	320.654	19.43	0.2917	0.00	0	8,395
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,639.32520	1,604.538	19.37	0.6892	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			368.52520	381.338	19.37	0.3108	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,320.28520	2,281.083	20.49	0.7852	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			239.48520	247.883	20.49	0.2148	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,182.04030	1,152.808	18.30	0.5844	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			542.94030	561.308	18.30	0.4156	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,112.36000	1,084.100	18.12	0.5643	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			581.16000	600.600	18.12	0.4357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,208.02390	1,242.563	16.26	0.6955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			422.02390	408.663	16.26	0.3045	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,799.97080	2,759.225	20.86	0.7962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			255.97080	263.125	20.86	0.2038	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,238.29770	1,273.311	16.22	0.7053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			402.29770	389.411	16.22	0.2947	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,728.46790	1,694.140	19.24	0.6651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			454.46790	468.040	19.24	0.3349	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			908.45510	935.127	17.05	0.5769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			712.45510	691.227	17.05	0.4231	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,752.42410	1,717.904	19.29	0.6689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			448.42410	461.804	19.29	0.3311	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,571.77900	1,611.253	15.80	0.7990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			235.77900	227.353	15.80	0.2010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,851.66680	2,902.252	14.42	0.9733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			15.66680	18.352	14.42	0.0267	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			882.60680	908.624	17.14	0.5652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			746.60680	724.724	17.14	0.4348	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,950.22490	1,997.013	15.18	0.8806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			114.22490	113.113	15.18	0.1194	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,262.91780	1,298.315	16.19	0.7132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			386.91780	374.415	16.19	0.2868	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			0.00000	2,430.664	14.57	0.9407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.00000	46.764	14.57	0.0593	3,066,015.23	65,564	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			0.00000	1,435.414	16.01	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			0.00000	301.514	16.01	0.2465	9,884,238.50	32,782	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,044.00830	2,007.819	19.78	0.7121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			380.00830	391.719	19.78	0.2879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			166.29010	167.194	23.01	0.1313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,020.29010	3,973.294	23.01	0.8687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			0.00000	2,883.692	21.03	0.8070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.00000	247.592	21.03	0.1930	16,233,148.11	65,564	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,494.56990	1,462.299	18.78	0.6245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			520.56990	536.199	18.78	0.3755	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			165.83330	166.711	23.03	0.1309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,029.83330	3,982.811	23.03	0.8691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			165.37870	166.233	23.05	0.1305	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	17.71	Put			4,039.37870	3,992.333	23.05	0.8695	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			921.99110	897.517	17.54	0.4817	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			805.49110	828.917	17.54	0.5183	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			822.53410	799.915	17.27	0.4420	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			921.33410	946.515	17.27	0.5580	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,364.12210	1,335.033	18.33	0.5656	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			689.92210	708.433	18.33	0.4344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,556.47370	2,519.086	20.13	0.7211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			430.87370	440.886	20.13	0.2789	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,564.92640	1,600.153	16.13	0.7391	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			400.52640	388.353	16.13	0.2609	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,033.21230	3,087.625	13.85	0.9677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.81230	25.825	13.85	0.0323	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,495.72720	1,530.131	16.22	0.7208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			441.32720	428.332	16.22	0.2792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,751.86400	1,719.660	18.93	0.6168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			626.26400	641.460	18.93	0.3832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,793.44150	1,830.418	15.64	0.7975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			279.04150	268.618	15.64	0.2025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,724.13950	1,758.799	15.88	0.7785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			319.73950	306.999	15.88	0.2215	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,414.16340	2,377.619	19.94	0.7056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			458.56340	469.419	19.94	0.2944	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,472.50600	2,435.606	20.02	0.7121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			446.90600	457.406	20.02	0.2879	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			693.99450	711.001	18.57	0.4171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,549.59450	1,519.201	18.57	0.5829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			699.35230	716.497	18.54	0.4198	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,534.95230	1,504.697	18.54	0.5802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,696.82260	1,733.480	15.97	0.7716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			332.42260	321.680	15.97	0.2284	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			696.66730	713.740	18.55	0.4184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,542.26730	1,511.940	18.55	0.5816	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,559.96700	1,530.650	18.65	0.5538	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			828.46700	846.949	18.65	0.4462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			837.08060	855.009	18.96	0.4337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,726.48060	1,696.309	18.96	0.5663	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			834.37170	852.240	18.98	0.4326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,733.77170	1,703.540	18.98	0.5674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			839.80030	857.789	18.95	0.4349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,719.20030	1,689.089	18.95	0.5651	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,750.62990	1,721.516	19.00	0.5439	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			963.52990	983.116	19.00	0.4561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			971.44350	990.518	19.24	0.4453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,912.44350	1,882.518	19.24	0.5547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			968.72410	987.743	19.25	0.4442	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	18/03/2019	Foreign Exchange Option	15.33	Put			1,919.72410	1,889.743	19.25	0.5558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			974.17250	993.296	19.23	0.4463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,905.17250	1,875.296	19.23	0.5537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,476.86000	1,502.200	18.19	0.5744	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,291.46000	1,267.000	18.19	0.4256	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,473.06690	1,498.349	18.21	0.5733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,297.66690	1,273.149	18.21	0.4267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,480.66560	1,506.071	18.18	0.5755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,285.26560	1,260.871	18.18	0.4245	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,045.04000	2,078.905	19.25	0.5860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,820.04000	1,795.605	19.25	0.4140	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,041.15920	2,074.998	19.26	0.5852	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,826.15920	1,801.698	19.26	0.4148	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,037.29710	2,071.089	19.26	0.5844	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,832.29710	1,807.789	19.26	0.4156	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,949.58610	1,924.617	19.42	0.4206	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,074.08610	2,108.917	19.42	0.5794	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,195.02920	2,231.612	19.42	0.5907	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,936.22920	1,911.412	19.42	0.4093	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,191.16570	2,227.703	19.43	0.5900	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,942.36570	1,917.503	19.43	0.4100	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,198.90100	2,235.519	19.41	0.5914	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,930.10100	1,905.319	19.41	0.4086	0.00	0	0
Total \$ / R Option												34,293,133.84	249,910	2,827,222
Total \$ / R												932,246,409.94	316,315	4,189,331
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.51910		13.47140			0.0000	27,038.20	2	568
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.70330		13.65600			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.88390		13.83600			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.06180		14.01440			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.60520		14.55540			0.0000	0.00	0	0
Total \$ / R MAXI Future												27,038.20	2	747
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			33,978.06360	36,807.588	17.58	0.4402	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			61,838.06360	59,897.588	17.58	0.5598	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			33,654.88740	36,465.815	17.60	0.4371	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			62,514.88740	60,555.815	17.60	0.5629	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			34,304.01670	37,152.704	17.55	0.4434	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			61,164.01670	59,242.704	17.55	0.5566	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			63,452.75890	65,891.703	17.33	0.5204	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			69,852.75890	67,561.703	17.33	0.4796	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			63,060.41800	65,486.952	17.35	0.5180	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			70,460.41800	68,156.952	17.35	0.4820	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			63,847.87050	66,298.868	17.32	0.5227	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			69,247.87050	66,968.868	17.32	0.4773	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 MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			79,005.76740	81,375.944	17.48	0.5213	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			88,405.76740	85,985.944	17.48	0.4787	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			78,625.22530	80,984.937	17.50	0.5195	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			89,025.22530	86,594.937	17.50	0.4805	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			79,388.68700	81,768.872	17.47	0.5232	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			87,788.68700	85,378.872	17.47	0.4768	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			0.00000	99,628.283	17.48	0.5415	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			0.00000	95,448.283	17.48	0.4585	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			0.00000	100,419.446	17.45	0.5447	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			0.00000	94,239.446	17.45	0.4553	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			0.00000	100,023.293	17.47	0.5431	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			0.00000	94,843.293	17.47	0.4569	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			147,685.99940	150,219.998	18.19	0.5744	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			129,145.99940	126,699.998	18.19	0.4256	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			147,306.68880	149,834.868	18.21	0.5733	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			129,766.68880	127,314.868	18.21	0.4267	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			148,066.55640	150,607.140	18.18	0.5755	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			128,526.55640	126,087.140	18.18	0.4245	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												27,038.20	2	747
£ / R	On 03/10/2017	Foreign Exchange Future			18.07340		18.05700			0.0000	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Future			18.17010		18.14930			0.0000	0.00	0	43	
£ / R	On 18/12/2017	Foreign Exchange Future			18.32790		18.30660			0.0000	19,280,950.80	1,052	200,109	
£ / R	On 19/03/2018	Foreign Exchange Future			18.62790		18.60760			0.0000	93,139.50	5	1,420	
£ / R	On 18/06/2018	Foreign Exchange Future			18.92160		18.90130			0.0000	94,608.00	5	3,383	
£ / R	On 17/09/2018	Foreign Exchange Future			19.21130		19.19150			0.0000	0.00	0	1,665	
£ / R	On 14/06/2019	Foreign Exchange Future			19.85940		20.07960			0.0000	0.00	0	0	
Total £ / R Future												19,468,698.30	1,062	206,620
£ / R	On 03/10/2017	Foreign Exchange Option	17.75	Put			0.00000	104.520	16.52	0.2829	104,520.00	1,000	1,000	
£ / R	On 03/10/2017	Foreign Exchange Option	17.75	Call			0.00000	427.920	16.52	0.7171	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			63.66510	61.306	16.17	0.1217	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			1,134.30450	1,152.678	16.16	0.8762	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			65.00450	62.578	16.16	0.1238	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			1,125.66640	1,143.974	16.15	0.8741	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			66.36640	63.874	16.15	0.1259	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			1,142.96510	1,161.406	16.17	0.8783	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			4.67360	5.567	25.53	0.0076	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,838.07360	6,817.667	25.53	0.9924	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			588.39870	586.048	17.92	0.4510	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			694.99870	713.948	17.92	0.5490	0.00	0	400	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,723.21860	1,709.167	20.03	0.7664	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			229.81860	237.067	20.03	0.2336	0.00	0	800	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			4.62800	5.514	25.53	0.0075	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	25.15	Put			6,848.02800	6,827.614	25.53	0.9925	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.58280	5.462	25.53	0.0074	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,857.98280	6,837.562	25.53	0.9926	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,744.50590	1,760.400	17.39	0.7604	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			346.90590	342.500	17.39	0.2396	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,006.47670	1,988.288	19.60	0.6902	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			474.07670	476.188	19.60	0.3098	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,737.40080	1,753.241	17.40	0.7589	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			349.80080	345.342	17.40	0.2411	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,730.31210	1,746.099	17.40	0.7574	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			352.71210	348.199	17.40	0.2426	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,897.49090	1,914.405	17.37	0.7906	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			289.89090	286.505	17.37	0.2094	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,659.61470	1,673.511	17.27	0.6711	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			668.31470	661.911	17.27	0.3289	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,671.66510	1,685.670	17.27	0.6739	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			660.36510	654.070	17.27	0.3261	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,665.63260	1,679.580	17.27	0.6725	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			664.33260	657.980	17.27	0.3275	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,813.76940	1,827.847	17.26	0.6508	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			862.26940	856.547	17.26	0.3492	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,808.13730	1,822.171	17.26	0.6496	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			866.63730	860.871	17.26	0.3504	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,802.76750	1,816.764	17.27	0.6484	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			871.26750	865.464	17.27	0.3516	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,566.97200	2,417.755	17.14	0.6548	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,107.37200	1,178.355	17.14	0.3452	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,561.47600	2,412.353	17.14	0.6539	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,111.87600	1,182.953	17.14	0.3461	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,555.99950	2,406.962	17.14	0.6531	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,116.39950	1,187.562	17.14	0.3469	0.00	0	0
Total £ / R Option												104,520.00	1,000	3,200
Total £ / R												19,573,218.30	2,062	209,820
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12178		0.12125			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12406		0.12352			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12633		0.12578			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13459		0.13459			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,150.77140	1,202.454	13.89	0.9344	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			26.17140	24.754	13.89	0.0656	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			462.55380	496.306	16.76	0.5864	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			337.95380	318.606	16.76	0.4136	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			159.07010	172.173	19.03	0.2597	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	0.13	Put			1,034.47010	994.473	19.03	0.7403	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			816.81440	854.747	18.43	0.6259	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			464.61440	449.047	18.43	0.3741	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			435.47910	458.138	20.10	0.3975	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,083.27910	1,052.438	20.10	0.6025	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,462.86630	1,511.992	16.53	0.8624	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			110.66630	106.292	16.53	0.1376	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			698.20730	725.920	20.36	0.4702	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,119.90730	1,092.420	20.36	0.5298	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			434.06150	499.573	22.81	0.3361	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,855.76150	1,866.073	22.81	0.6639	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,112.59220	1,151.910	18.78	0.6549	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			534.29220	518.410	18.78	0.3451	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,611.75150	1,589.029	19.44	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,152.65150	1,129.929	19.44	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,249.70190	1,232.766	20.69	0.4967	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,790.60190	1,773.666	20.69	0.5033	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,039.52780	2,015.080	17.10	0.7331	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			580.42780	555.981	17.10	0.2669	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	27/09/2017	Foreign Exchange Future			15.99680		15.90290			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			16.09920		16.00500			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.20570		16.11040			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.27230		16.17660			0.0000	136,052,700.30	8,361	92,735
€ / R	On	27/12/2017	Foreign Exchange Future			16.30320		16.20740			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.42410		16.32790			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.58220		16.48590			0.0000	7,627,812.00	460	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.89220		16.79370			0.0000	168,922.00	10	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.20410		17.10490			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			18.21840		18.11680			0.0000	0.00	0	0
Total € / R Future												143,849,434.30	8,831	110,808
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			11.19370	5.395	16.44	0.0347	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			604.09370	692.195	16.44	0.9653	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			70.22790	53.295	13.09	0.1488	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			655.22790	732.495	13.09	0.8512	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			158.61220	136.973	14.08	0.2290	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			759.01220	832.673	14.08	0.7710	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			573.70740	637.220	15.30	0.6026	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			397.10740	364.920	15.30	0.3974	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			480.22740	537.489	15.57	0.5383	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			503.62740	465.189	15.57	0.4617	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			680.92960	750.527	15.04	0.6670	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	15.80	Put			304.32960	278.227	15.04	0.3330	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			802.31630	877.629	14.78	0.7296	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			225.71630	205.330	14.78	0.2704	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,063.39530	2,158.423	15.65	0.9682	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			16.79530	16.123	15.65	0.0318	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			713.63140	664.051	16.17	0.5618	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			360.23140	406.351	16.17	0.4382	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			338.74640	382.833	16.30	0.4185	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			762.14640	710.533	16.30	0.5815	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.87760	12.806	25.54	0.0179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,240.27760	5,150.506	25.54	0.9821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,191.23770	2,286.638	16.17	0.9722	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			14.63770	14.338	16.17	0.0278	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			89.88510	105.621	18.84	0.1415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,983.28510	1,903.321	18.84	0.8585	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			91.68150	107.752	18.82	0.1439	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,965.08150	1,885.452	18.82	0.8561	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			620.60330	575.237	15.90	0.5207	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			407.20330	457.537	15.90	0.4793	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			90.77980	106.681	18.83	0.1427	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,974.17980	1,894.381	18.83	0.8573	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			246.68370	224.190	14.85	0.2768	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			834.08370	907.389	14.85	0.7232	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			361.20450	330.860	15.19	0.3203	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			889.10450	954.960	15.19	0.6797	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			135.69210	124.844	14.87	0.1357	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,753.45320	1,838.407	14.86	0.8630	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			137.55320	126.207	14.86	0.1370	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			133.84940	123.497	14.87	0.1344	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			50.49790	45.739	15.69	0.0562	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,536.39790	2,627.938	15.69	0.9438	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,610.20560	1,689.292	14.83	0.8366	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			174.30560	157.092	14.83	0.1634	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,761.59210	1,847.044	14.87	0.8643	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,571.54060	1,649.770	14.85	0.8283	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			185.64060	167.570	14.85	0.1717	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			753.13140	704.284	16.03	0.4600	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			739.03140	786.484	16.03	0.5400	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,769.74940	1,855.697	14.87	0.8656	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,646.08240	1,715.763	15.13	0.7654	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			352.38240	323.563	15.13	0.2346	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			0.00000	3,182.469	14.53	0.9558	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.00000	40.269	14.53	0.0442	4,398,733.02	109,234	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,652.95870	1,722.800	15.13	0.7669	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			349.25870	320.600	15.13	0.2331	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.00000	1,897.070	15.02	0.8033	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	15.25	Put			0.00000	254.870	15.02	0.1967	13,920,212.94	54,617	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			0.00000	3,885.944	20.67	0.8436	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	228.144	20.67	0.1564	24,921,059.85	109,234	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,639.22420	1,708.739	15.14	0.7638	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			355.52420	326.539	15.14	0.2362	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			0.00000	1,158.005	16.35	0.5444	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			0.00000	1,073.905	16.35	0.4556	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			0.00000	1,166.249	16.33	0.5472	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			0.00000	1,062.149	16.33	0.4528	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			0.00000	1,162.119	16.34	0.5458	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			0.00000	1,068.019	16.34	0.4542	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			942.25900	895.930	16.06	0.3184	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,193.89060	2,249.045	16.07	0.6805	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			947.09060	900.646	16.07	0.3195	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,188.73470	2,243.782	16.08	0.6795	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			951.93470	905.382	16.08	0.3205	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,199.05900	2,254.330	16.06	0.6816	0.00	0	0
Total € / R Option												43,240,005.82	273,085	418,652
Total € / R												187,089,440.12	281,916	529,460
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.80030		10.73100			0.0000	2,700,075.00	250	15,918
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.81380		10.74460			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.93590		10.86730			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.06740		10.99740			0.0000	0.00	0	1,500
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.19470		11.12440			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.57380		11.50330			0.0000	0.00	0	0
Total AU\$ / R Future												2,700,075.00	250	17,418
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			71.59420	84.616	18.80	0.1650	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,220.59420	1,164.316	18.80	0.8350	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			73.74180	86.897	18.75	0.1689	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,202.74180	1,146.597	18.75	0.8311	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			72.66030	85.748	18.78	0.1669	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,211.66030	1,155.448	18.78	0.8331	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			828.89670	892.830	15.86	0.8385	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			84.29670	79.030	15.86	0.1615	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			820.88190	884.672	15.86	0.8355	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			86.28190	80.872	15.86	0.1645	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			836.94460	901.019	15.86	0.8415	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			82.34460	77.219	15.86	0.1585	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,030.44530	1,089.834	16.15	0.8030	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			153.14530	143.934	16.15	0.1970	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,022.85730	1,082.120	16.15	0.8005	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			155.55730	146.220	16.15	0.1995	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,015.29910	1,074.431	16.15	0.7981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			157.99910	148.531	16.15	0.2019	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			343.16670	321.237	14.98	0.3212	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			842.22040	891.058	14.97	0.6841	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			334.82040	313.658	14.97	0.3159	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			836.38010	884.656	14.97	0.6815	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			338.98010	317.255	14.97	0.3185	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			830.56670	878.637	14.98	0.6788	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			0.00000	695.947	14.84	0.5475	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			0.00000	621.247	14.84	0.4525	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			0.00000	691.578	14.85	0.5451	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			0.00000	626.878	14.85	0.4549	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			0.00000	700.341	14.82	0.5499	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			0.00000	615.641	14.82	0.4501	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			635.00240	606.366	14.43	0.3620	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,128.37670	1,170.543	14.41	0.6416	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			625.07670	596.743	14.41	0.3584	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,123.32940	1,165.344	14.42	0.6398	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			630.02940	601.544	14.42	0.3602	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,118.30240	1,160.166	14.43	0.6380	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,700,075.00	250	17,418
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.00520		11.03080			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.15650		11.18150			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.30130		11.17770			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			611.51990	600.662	14.76	0.7343	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			120.71990	135.462	14.76	0.2657	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			604.53820	593.824	14.77	0.7299	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			123.73820	138.624	14.77	0.2701	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			618.55090	607.550	14.75	0.7387	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			117.75090	132.350	14.75	0.2613	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,201.23450	1,181.196	14.79	0.8499	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			89.73450	94.696	14.79	0.1501	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,192.71290	1,172.993	14.79	0.8477	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			91.21290	96.493	14.79	0.1523	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,209.77420	1,189.426	14.78	0.8522	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			88.27420	92.926	14.78	0.1478	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			758.00940	835.998	14.79	0.6572	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			400.30940	354.698	14.79	0.3428	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			752.68460	830.349	14.80	0.6544	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			404.98460	359.049	14.80	0.3456	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			763.36800	841.678	14.78	0.6599	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			395.66800	350.378	14.78	0.3401	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	18/12/2017	Foreign Exchange Future			14.12110		14.10820			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.40780		14.39500			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.69150		14.67850			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69340		15.69340			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			518.59550	533.015	17.44	0.5470	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			440.39550	441.915	17.44	0.4530	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			513.76860	528.251	17.45	0.5437	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			445.56860	447.151	17.45	0.4563	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			523.45620	537.810	17.43	0.5503	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			435.25620	436.710	17.43	0.4497	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			820.01700	826.870	17.22	0.5830	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			575.01700	569.070	17.22	0.4170	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			815.15630	822.029	17.23	0.5807	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			580.15630	574.229	17.23	0.4193	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			824.90190	831.735	17.21	0.5853	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			569.90190	563.935	17.21	0.4147	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			935.72670	939.334	17.03	0.5591	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			787.22670	777.834	17.03	0.4409	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			931.36300	934.958	17.04	0.5573	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			792.86300	783.458	17.04	0.4427	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			927.01860	930.606	17.06	0.5554	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			798.51860	789.106	17.06	0.4446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,817.01190	1,805.410	15.87	0.6582	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			853.61190	842.010	15.87	0.3418	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,811.86280	1,800.237	15.88	0.6570	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			858.46280	846.837	15.88	0.3430	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,822.17530	1,810.590	15.86	0.6594	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			848.77530	837.190	15.86	0.3406	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/12/2017	Foreign Exchange Future			2.04250		2.03780			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.05900		2.05470			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.07490		2.07120			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05560		2.05560			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,229.22340	1,277.591	16.19	0.7519	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	18/12/2017	Foreign Exchange Option	1.94	Put			251.22340	252.591	16.19	0.2481	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,158.21390	1,206.072	16.19	0.7313	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			280.21390	281.072	16.19	0.2687	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,092.53580	1,139.684	16.28	0.7090	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			314.53580	314.684	16.28	0.2910	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			457.02520	448.730	16.47	0.2839	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,741.99410	1,777.735	16.49	0.7454	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			394.99410	387.736	16.49	0.2546	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,672.22440	1,707.457	16.48	0.7309	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			425.22440	417.457	16.48	0.2691	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,604.02520	1,638.730	16.47	0.7161	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,440.75740	1,462.900	16.58	0.6022	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			928.75740	913.900	16.58	0.3978	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,391.32530	1,413.038	16.64	0.5887	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			979.32530	964.038	16.64	0.4113	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,491.63710	1,514.213	16.52	0.6157	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			879.63710	865.213	16.52	0.3843	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,184.58430	2,182.197	16.81	0.6102	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,428.58430	1,426.197	16.81	0.3898	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,136.77760	2,134.613	16.86	0.6014	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,480.77760	1,478.613	16.86	0.3986	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,233.36030	2,230.735	16.77	0.6191	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,377.36030	1,374.735	16.77	0.3809	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.19460		2.18260			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23670		2.22430			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27920		2.26710			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.45170		2.45170			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			145.19320	137.471	16.38	0.1446	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,937.67690	2,052.213	16.32	0.8823	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			111.67690	106.213	16.32	0.1177	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,853.60660	1,967.075	16.35	0.8693	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			127.60660	121.075	16.35	0.1307	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,771.19320	1,883.471	16.38	0.8554	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,295.81760	1,373.539	17.20	0.6074	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			852.81760	806.539	17.20	0.3926	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,246.97180	1,323.369	17.28	0.5926	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			903.97180	856.369	17.28	0.4074	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,346.25730	1,425.301	17.11	0.6223	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			803.25730	758.301	17.11	0.3777	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,590.67310	1,669.298	16.76	0.6124	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
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,019.67310	977.298	16.76	0.3876	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,542.84770	1,619.794	16.83	0.6002	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,071.84770	1,027.794	16.83	0.3998	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,496.34740	1,571.608	16.90	0.5881	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,125.34740	1,079.608	16.90	0.4119	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			844.80360	844.172	16.61	0.2390	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,793.68220	3,792.929	16.61	0.7544	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			876.68220	875.929	16.61	0.2456	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,930.67630	3,930.173	16.61	0.7676	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			813.67630	813.173	16.61	0.2324	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,861.80360	3,861.172	16.61	0.7610	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73610		1.72760			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76310		1.75510			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.78880		1.78610			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88140		1.88140			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			408.62460	453.361	17.51	0.4290	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			832.62460	792.361	17.51	0.5710	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			378.66830	420.891	17.68	0.4050	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			902.66830	859.891	17.68	0.5950	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			440.88540	488.199	17.34	0.4539	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			764.88540	727.199	17.34	0.5461	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			909.52090	955.343	16.97	0.5675	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			758.52090	724.343	16.97	0.4325	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			865.08940	909.019	17.07	0.5486	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			814.08940	778.019	17.07	0.4514	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			955.94260	1,003.655	16.88	0.5866	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			704.94260	672.655	16.88	0.4134	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,170.56130	1,185.530	16.96	0.5730	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			909.56130	897.530	16.96	0.4270	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,126.74950	1,141.054	17.06	0.5578	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			965.74950	953.054	17.06	0.4422	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,216.00880	1,231.649	16.85	0.5884	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			855.00880	843.649	16.85	0.4116	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,262.32450	2,258.258	17.16	0.6492	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,148.32450	1,144.258	17.16	0.3508	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,362.37470	2,359.026	17.00	0.6683	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,048.37470	1,045.026	17.00	0.3317	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,311.77940	2,308.069	17.08	0.6587	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,097.77940	1,094.069	17.08	0.3413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12840		0.12870			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12830		0.12830			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12770		0.12720			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73640		1.72900			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76380		1.75650			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79120		1.78360			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.89580			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.87340		9.76700			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.99290		9.88610			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			10.10980		10.00170			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.46160		10.46160			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Call			305.94290	364.541	17.03	0.5472	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			348.94290	301.141	17.03	0.4528	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			301.80540	359.618	17.04	0.5424	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			354.80540	306.218	17.04	0.4576	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			310.13050	369.512	17.02	0.5519	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			343.13050	296.112	17.02	0.4481	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			702.33080	779.578	16.78	0.7026	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			266.23080	236.678	16.78	0.2974	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			696.33270	772.963	16.78	0.6995	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			270.23270	240.063	16.78	0.3005	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			708.36280	786.226	16.78	0.7057	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			262.26280	233.326	16.78	0.2943	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			625.31090	687.940	15.80	0.6051	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			463.61090	418.140	15.80	0.3949	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			620.46920	682.774	15.81	0.6022	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			468.76920	422.974	15.81	0.3978	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			630.18320	693.134	15.79	0.6080	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			458.48320	413.333	15.79	0.3920	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,115.12430	1,112.423	15.22	0.6426	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			573.52430	570.823	15.22	0.3574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,109.68450	1,106.900	15.22	0.6407	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			578.08450	575.300	15.22	0.3593	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,120.57950	1,117.960	15.21	0.6445	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			568.97950	566.360	15.21	0.3555	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31890		1.32030			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33450		1.33270			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34920		1.34640			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37320		1.37320			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			3.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	11.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			203.00000	189.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			103.00000	89.000		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	19/03/2018	Foreign Exchange Option	1.30	Call			327.00000	345.000		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			227.00000	245.000		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			127.00000	145.000		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			264.00000	292.000		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			164.00000	192.000		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			364.00000	392.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			532.00000	532.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			432.00000	432.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			632.00000	632.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.35570		1.35890			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35940		1.36260			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36280		1.36610			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future											0.00	0	5,270
Total QUANTO £ / \$											0.00	0	5,270
QUANTO €On	18/12/2017	Foreign Exchange Future			1.20370		1.20080			0.0000	0.00	0	5,150
QUANTO €On	19/03/2018	Foreign Exchange Future			1.21010		1.20720			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.21670		1.21380			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	5,150
Total QUANTO € / \$											0.00	0	5,150
RAIN	On 18/12/2017	Foreign Exchange Future			24,245.67000		24,143.32000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future			24,620.97000		24,519.28000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Future			10.04150		10.00870			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			10.19000		10.15860			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future			10.33600		10.30600			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.88910		10.88910			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Call			405.69660	433.689	15.47	0.6339	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put			206.99660	202.189	15.47	0.3661	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call			400.09230	427.933	15.48	0.6288	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put			211.39230	206.433	15.48	0.3712	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call			411.35800	439.498	15.45	0.6389	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put			202.65800	197.998	15.45	0.3611	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call			548.47860	568.923	15.71	0.6032	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put			349.87860	338.923	15.71	0.3968	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call			543.35750	563.693	15.73	0.5997	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put			354.75750	343.693	15.73	0.4003	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call			553.63450	574.191	15.70	0.6068	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put			345.03450	334.191	15.70	0.3932	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			645.18100	663.126	15.27	0.5953	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			439.18100	427.127	15.27	0.4047	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			640.26860	658.129	15.28	0.5923	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			444.26860	432.129	15.28	0.4077	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			650.12130	668.156	15.26	0.5982	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put			434.12130	422.156	15.26	0.4018	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			1,350.64520	1,350.213	15.18	0.7006	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			461.54520	461.113	15.18	0.2994	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			1,344.66240	1,344.213	15.19	0.6988	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			465.56240	465.113	15.19	0.3012	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			1,356.64840	1,356.232	15.18	0.7023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			457.54840	457.132	15.18	0.2977	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.77100		3.77570			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.72990		3.73500			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.69120		3.69610			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57250		3.57250			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	18,650
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			122.84110	122.750	14.32	0.5603	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			87.14110	91.750	14.32	0.4397	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			117.39140	117.246	14.29	0.5455	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			91.69140	96.246	14.29	0.4545	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			128.44140	128.401	14.36	0.5749	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			82.74140	87.401	14.36	0.4251	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			282.00510	280.544	15.06	0.7255	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			67.00510	70.644	15.06	0.2745	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			274.68140	273.457	15.03	0.7168	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			69.68140	73.557	15.03	0.2832	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			289.41200	287.718	15.09	0.7340	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			64.41200	67.818	15.09	0.2660	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			211.58720	209.978	15.34	0.5518	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			175.48720	178.778	15.34	0.4482	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			206.46600	204.874	15.32	0.5437	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			180.36600	183.674	15.32	0.4563	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			216.79050	215.166	15.35	0.5600	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			170.69050	173.966	15.35	0.4400	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			318.82200	319.750	15.74	0.5695	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			266.32200	267.250	15.74	0.4305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			313.79420	314.727	15.73	0.5641	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			271.29420	272.227	15.73	0.4359	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			308.81820	309.757	15.72	0.5587	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			276.31820	277.257	15.72	0.4413	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	18,650
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36300		1.36790			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34440		1.34770			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.32750		1.32920			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									1,063,998,521.90	76,550	1,729,857
Total Options									77,637,659.66	523,995	3,249,074
Grand Total:									1,141,636,181.56	600,545	4,978,931