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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/08/2017 Foreign Exchange Future			13.25650		13.61460			0.0000	0.00	0	0
\$ / R On 04/08/2017 Foreign Exchange Future			13.25830		13.26090			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.26640		13.27440			0.0000	0.00	0	70
\$ / R On 15/08/2017 Foreign Exchange Future			13.27330		13.28320			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.27570		13.28540			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.27810		13.28760			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.30730		13.31400			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.30970		13.31620			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.31210		13.31840			0.0000	0.00	0	6,325
\$ / R On 18/09/2017 Foreign Exchange Future			13.35380		13.35920			0.0000	1,883,860,627.40	141,073	816,152
\$ / R On 27/09/2017 Foreign Exchange Future			13.37430		13.37990			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.37650		13.38210			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.37880		13.38440			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.42980		13.43590			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.43810		13.44430			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.47400		13.48040			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.50630		13.51240			0.0000	0.00	0	1,990
\$ / R On 15/12/2017 Foreign Exchange Future			13.54290		13.54860			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.54930		13.55500			0.0000	57,652,271.50	4,255	114,699
\$ / R On 22/12/2017 Foreign Exchange Future			13.55790		13.56360			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.56870		13.57420			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			13.58160		13.58700			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.59670		13.60190			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.64400		13.64880			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.64610		13.65100			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.67170		13.67640			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.67590		13.68070			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.74380		13.74850			0.0000	59,936,711.80	4,361	109,158
\$ / R	On	25/04/2018	Foreign Exchange Future			13.82230		13.82690			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.85580		13.86060			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.86410		13.86890			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.93440		13.93990			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.96330		13.98300			0.0000	3,141,742.50	225	75
\$ / R	On	13/08/2018	Foreign Exchange Future			14.04980		14.05610			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.12060		14.12690			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.23580		14.24230			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.29850		14.30510			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.42180		14.42850			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.48850		14.49530			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.66640		14.67350			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.53700		15.55030			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.64990		15.66410			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.76760		15.78280			0.0000	0.00	0	184,000
Total \$ / R Future												2,004,591,353.20	149,914	1,430,264
\$ / R	On	02/08/2017	Foreign Exchange Option	13.55	Put			0.00000	293.500	16.90	1.0000	0.00	0	0
\$ / R	On	02/08/2017	Foreign Exchange Option	13.55	Call			0.00000	0.000	16.90	0.0000	0.00	1,924	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			98.04210	90.873	17.34	0.5941	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			58.94210	49.173	17.34	0.4059	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			15.11120	14.464	16.84	0.0899	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			91.85770	92.986	14.88	0.4104	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			166.25770	159.386	14.88	0.5896	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			490.71120	498.064	16.84	0.9101	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			96.23160	97.619	14.40	0.3817	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			209.43160	200.919	14.40	0.6183	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			0.00000	143.464	14.50	0.4905	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			0.00000	157.764	14.50	0.5095	2,366,463.00	15,000	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			0.00000	289.044	14.58	0.7306	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			0.00000	63.344	14.58	0.2694	1,583,592.50	25,000	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			0.00000	335.610	15.56	0.7440	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			0.00000	61.310	15.56	0.2560	1,650,699.67	26,924	23,076
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			82.98770	84.349	14.50	0.3337	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			248.38770	240.049	14.50	0.6663	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			194.13070	198.516	14.86	0.5652	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			131.73070	126.616	14.86	0.4348	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			328.56660	332.455	15.33	0.6270	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			142.56660	139.755	15.33	0.3730	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,527.02930	3,533.742	31.17	0.9969	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.02930	1.042	31.17	0.0031	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			101.07670	103.227	14.27	0.3021	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			367.27670	362.927	14.27	0.6979	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			79.93370	81.753	14.21	0.2514	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			428.33370	423.853	14.21	0.7486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			237.29700	234.052	15.25	0.4425	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			473.48100	475.890	15.79	0.6401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			105.99660	103.528	16.91	0.2271	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			97.62420	98.470	14.16	0.2401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			556.82420	552.269	14.16	0.7599	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			844.27110	839.152	14.17	0.8937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			35.07110	35.352	14.17	0.1063	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			593.25720	595.904	16.30	0.7071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			248.38660	245.097	15.15	0.4583	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,123.95940	1,118.612	14.78	0.9508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			14.75940	14.812	14.78	0.0492	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			205.91750	207.469	14.61	0.4024	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			365.11750	361.269	14.61	0.5976	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			746.79660	749.728	16.91	0.7729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			12.68600	12.720	14.89	0.0429	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			961.71570	964.958	17.60	0.8405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			70.91570	68.758	17.60	0.1595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,114.40970	1,109.067	14.76	0.9495	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			15.20970	15.267	14.76	0.0505	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			339.18660	341.297	15.15	0.5417	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			312.80870	309.230	14.76	0.5409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			176.00350	177.374	14.50	0.3629	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			405.20350	401.174	14.50	0.6371	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			799.41290	794.357	14.07	0.8803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			40.21290	40.557	14.07	0.1197	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,171.88600	1,166.520	14.89	0.9571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			144.69220	141.925	16.27	0.2968	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			697.15340	699.996	16.72	0.7536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			116.35340	113.796	16.72	0.2464	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,143.27090	3,148.694	23.56	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.47090	2.494	23.56	0.0069	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			253.60870	255.430	14.76	0.4591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			33.55140	32.015	18.88	0.0802	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			188.42590	185.405	15.73	0.3690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			459.22590	461.606	15.73	0.6310	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			169.04680	166.130	15.95	0.3378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			509.84680	512.329	15.95	0.6622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			585.49220	588.125	16.27	0.7032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			30.51990	30.747	14.27	0.0941	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,234.81910	1,238.439	18.43	0.8969	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	18/09/2017	Foreign Exchange Option	14.55	Call		44.01910	42.239	18.43	0.1031	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,033.19240	1,036.537	17.83	0.8579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		62.39240	60.337	17.83	0.1421	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,394.35140	1,398.215	18.88	0.9198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		6.79440	6.783	15.30	0.0241	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,188.42630	1,191.984	18.30	0.8890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		47.62630	45.784	18.30	0.1110	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,660.53450	1,665.113	19.31	0.9498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		19.73450	18.913	19.31	0.0502	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		889.71990	884.547	14.27	0.9059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		76.84020	74.619	17.47	0.1713	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		399.30200	395.297	14.52	0.6315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		180.10200	181.497	14.52	0.3685	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		631.79910	627.056	14.01	0.8072	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		72.59910	73.256	14.01	0.1928	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,365.99440	1,360.583	15.30	0.9759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		35.37710	33.763	18.82	0.0841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		370.95890	373.143	15.31	0.5678	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		230.15890	226.943	15.31	0.4322	9,077.71	40	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,643.61180	2,649.015	20.84	0.9914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		2.81180	2.816	20.84	0.0086	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		917.64020	920.819	17.47	0.8287	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		308.71860	310.753	14.99	0.5149	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,643.12290	3,648.561	26.28	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		2.32290	2.361	26.28	0.0060	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		49.93880	48.059	18.21	0.1159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,160.73880	1,164.259	18.21	0.8841	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,366.17710	1,369.964	18.82	0.9159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		2.36520	2.398	25.19	0.0063	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		487.21370	482.872	14.31	0.7084	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		128.01370	129.072	14.31	0.2916	0.00	0	21,600
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,641.48990	4,646.908	28.19	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.68990	0.708	28.19	0.0019	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		267.91860	264.553	14.99	0.4851	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,024.19790	1,027.529	17.80	0.8559	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,673.11820	3,678.557	26.45	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		2.31820	2.357	26.45	0.0060	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		74.41170	72.216	17.52	0.1665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		935.21170	938.416	17.52	0.8335	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,443.16520	3,448.598	25.19	0.9937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		554.79030	557.363	16.14	0.6873	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,640.80000	986,646.200	28.19	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	28.19	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,043.32000	3,048.740	23.02	0.9928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		2.52000	2.540	23.02	0.0072	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		63.39790	61.329	17.80	0.1441	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	18/09/2017	Foreign Exchange Option	17.37	Put			4,013.00900	4,018.455	28.19	0.9946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			156.40420	153.563	16.11	0.3168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			547.20420	549.763	16.11	0.6832	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			671.17180	666.346	13.94	0.8290	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			61.97180	62.546	13.94	0.1710	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			153.99030	151.163	16.14	0.3127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2.16980	2.215	28.19	0.0053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,022.96980	4,028.415	28.19	0.9947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2.13110	2.176	28.19	0.0052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,032.93110	4,038.376	28.19	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			2.20900	2.255	28.19	0.0054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			259.94580	256.611	15.06	0.4743	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			123.82490	121.208	16.59	0.2599	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			853.31530	848.185	14.19	0.8962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			34.11530	34.385	14.19	0.1038	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			514.39120	509.962	14.25	0.7294	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			115.19120	116.161	14.25	0.2706	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			320.74580	322.811	15.06	0.5257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			182.68100	179.690	15.79	0.3599	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			393.45710	389.480	14.53	0.6259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			184.25710	185.680	14.53	0.3741	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,413.11670	1,417.043	18.91	0.9224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			32.31670	30.843	18.91	0.0776	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			664.62490	667.408	16.59	0.7401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			142.45720	139.704	16.30	0.2929	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			338.23790	334.524	14.68	0.5692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			229.03790	230.724	14.68	0.4308	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			358.09700	360.252	15.25	0.5575	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			386.81060	388.720	15.34	0.5500	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			266.71060	263.020	15.34	0.4500	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,753.37960	3,759.031	25.58	0.9922	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			3.27960	3.331	25.58	0.0078	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			217.75640	218.542	14.66	0.3880	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			419.85640	415.042	14.66	0.6120	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			156.16830	157.048	14.45	0.3083	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			520.56830	515.848	14.45	0.6917	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,459.80070	1,463.323	18.56	0.8572	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			85.70070	83.123	18.56	0.1428	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,010.11950	4,016.541	22.49	0.9903	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			4.41950	4.641	22.49	0.0097	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			853.65550	856.990	16.92	0.7069	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			197.95550	195.090	16.92	0.2931	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			687.48800	683.089	14.40	0.7249	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			163.18800	164.989	14.40	0.2751	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			430.21440	433.283	15.40	0.5096	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			374.51440	371.383	15.40	0.4904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			773.34160	776.916	16.59	0.6459	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			273.74160	270.916	16.59	0.3541	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			469.31460	472.747	15.54	0.4803	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			481.71460	479.047	15.54	0.5197	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,235.41260	4,239.306	20.38	0.9891	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			7.81260	5.606	20.38	0.0109	0.00	0	60
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			505.81080	509.254	15.71	0.4770	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			524.41080	522.154	15.71	0.5230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			32.94200	30.745	22.27	0.0427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,787.94200	3,791.445	22.27	0.9573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			33.35310	31.165	22.24	0.0432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,768.35310	3,771.865	22.24	0.9568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			315.97580	317.537	15.02	0.3557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			720.97580	716.837	15.02	0.6443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			749.41020	745.042	14.93	0.6603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			294.41020	295.742	14.93	0.3397	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			33.14720	30.954	22.26	0.0430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,778.14720	3,781.654	22.26	0.9570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			704.32920	700.335	15.07	0.6348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			329.32920	331.035	15.07	0.3652	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			687.99690	684.146	15.12	0.6252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			342.99690	344.846	15.12	0.3748	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			675.35010	679.281	16.25	0.5531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			430.35010	428.581	16.25	0.4469	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,244.15910	1,237.321	14.01	0.8581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			89.15910	88.021	14.01	0.1419	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			591.65780	588.738	15.45	0.5652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			436.65780	439.438	15.45	0.4348	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			361.70140	363.744	15.19	0.3875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			666.70140	663.044	15.19	0.6125	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,048.02900	1,041.827	14.28	0.7956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			143.02900	142.527	14.28	0.2044	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,711.73440	1,716.267	18.90	0.8105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			156.73440	155.567	18.90	0.1895	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,060.88050	2,065.476	19.54	0.8553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			115.88050	114.776	19.54	0.1447	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,404.41800	1,397.372	13.81	0.8976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			59.41800	58.072	13.81	0.1024	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,835.53150	1,829.132	14.90	0.9453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			30.53150	29.832	14.90	0.0547	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			394.64730	393.035	16.48	0.4174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			749.64730	753.735	16.48	0.5826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,163.56680	1,156.932	14.12	0.8344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			108.56680	107.632	14.12	0.1656	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			737.93180	733.657	14.97	0.6539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			302.93180	304.357	14.97	0.3461	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			465.62900	463.707	16.03	0.4749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			610.62900	614.407	16.03	0.5251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,752.21020	2,756.941	20.74	0.9125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			67.21020	66.241	20.74	0.0875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,615.91910	1,620.435	18.72	0.7956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			170.91910	169.735	18.72	0.2044	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			490.73420	494.018	15.63	0.4657	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			545.73420	543.318	15.63	0.5343	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,598.73310	1,592.011	14.29	0.9231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			43.73310	42.711	14.29	0.0769	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			677.28070	673.525	15.16	0.6189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			352.28070	354.225	15.16	0.3811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,720.50940	1,725.044	18.92	0.8118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			155.50940	154.344	18.92	0.1882	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			319.42690	318.151	17.06	0.3515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			944.42690	948.851	17.06	0.6485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,680.28360	3,683.841	22.11	0.9542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			35.28360	33.141	22.11	0.0458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			808.90510	804.099	14.76	0.6920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			253.90510	254.799	14.76	0.3080	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,522.32610	4,526.414	22.68	0.9767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			17.32610	15.714	22.68	0.0233	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			342.66980	341.288	16.87	0.3724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			877.66980	881.988	16.87	0.6276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,650.95680	3,654.532	22.07	0.9532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			35.95680	33.832	22.07	0.0468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			243.91570	242.722	17.79	0.2796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,218.91570	1,223.421	17.79	0.7204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,310.10130	3,313.956	21.57	0.9411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			45.10130	43.256	21.57	0.0589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			326.98360	325.674	16.99	0.3583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			921.98360	926.374	16.99	0.6417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			615.83790	612.670	15.37	0.5809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			410.83790	413.370	15.37	0.4191	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			367.70160	366.210	16.67	0.3944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			812.70160	816.910	16.67	0.6056	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,611.87980	3,615.480	22.01	0.9520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			36.87980	34.780	22.01	0.0480	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			79.83240	78.817	20.35	0.1028	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,524.83240	2,529.517	20.35	0.8972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			601.23100	598.213	15.42	0.5714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			426.23100	428.913	15.42	0.4286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			249.55420	248.358	17.73	0.2851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,194.55420	1,199.058	17.73	0.7149	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,049.11290	3,053.307	21.19	0.9293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			54.11290	52.607	21.19	0.0707	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	17.24	Put			3,719.40920	3,722.945	22.17	0.9553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			34.40920	32.246	22.17	0.0447	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,477.55980	4,481.708	22.95	0.9723	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			21.15980	19.608	22.95	0.0277	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			495.47470	498.838	15.67	0.4631	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			559.07470	556.738	15.67	0.5369	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			580.06060	584.070	15.91	0.5006	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			514.26060	512.770	15.91	0.4994	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			465.21900	468.015	15.50	0.4356	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			622.21900	619.615	15.50	0.5644	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,508.64030	1,513.297	18.37	0.7520	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			230.54030	229.997	18.37	0.2480	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			759.98910	756.251	15.11	0.6353	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			358.08910	359.551	15.11	0.3647	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,408.04480	1,412.722	18.13	0.7336	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			249.94480	249.422	18.13	0.2664	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			423.68170	425.371	15.32	0.3859	0.00	0	7,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			772.48170	769.371	15.32	0.6141	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			788.03790	784.751	15.27	0.6223	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			409.23790	410.751	15.27	0.3777	20,537,555.00	50,000	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,052.31510	2,057.235	19.25	0.8095	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			183.31510	183.335	19.25	0.1905	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			355.07850	355.925	15.07	0.3444	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			856.07850	852.025	15.07	0.6556	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			980.39720	985.168	16.97	0.5963	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			456.79720	456.868	16.97	0.4037	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			967.25290	972.023	16.94	0.5904	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			467.95290	467.923	16.94	0.4096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,076.05510	1,072.235	14.97	0.7015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			327.55510	328.435	14.97	0.2985	0.00	0	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,983.80160	1,988.916	19.03	0.7597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			272.30160	272.716	19.03	0.2403	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,692.20330	1,697.438	18.55	0.7162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,859.17160	3,863.195	22.27	0.8999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			107.31170	106.631	22.29	0.0997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,868.81170	3,872.831	22.29	0.9003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,849.53170	3,853.562	22.26	0.8996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,597.94080	2,602.820	19.95	0.8279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			186.44080	186.620	19.95	0.1721	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			638.75960	638.868	16.47	0.4892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			800.25960	805.068	16.47	0.5108	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			107.67160	106.995	22.27	0.1001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			979.21880	984.366	16.92	0.5659	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,833.82280	1,828.214	14.43	0.8933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			85.32280	84.414	14.43	0.1067	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,454.42420	2,459.356	19.74	0.8144	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	16.00	Call		202.92420	203.156	19.74	0.1856	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		108.03170	107.362	22.26	0.1004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		266.33010	266.730	19.08	0.2357	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		933.27000	930.714	15.35	0.6412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		434.77000	436.914	15.35	0.3588	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,033.32840	1,029.954	15.05	0.6848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		354.82840	356.154	15.05	0.3152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		547.71880	548.167	16.92	0.4341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		173.30210	171.394	14.46	0.1879	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,233.67530	2,238.690	19.41	0.7909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		232.17530	232.490	19.41	0.2091	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,528.58540	1,533.890	18.20	0.6890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		367.08540	367.690	18.20	0.3110	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,017.83010	2,022.930	19.08	0.7643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		330.70330	331.238	18.55	0.2838	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		866.47110	864.535	15.57	0.6099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		497.97110	500.735	15.57	0.3901	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		458.54290	460.926	15.44	0.3709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		907.04290	904.726	15.44	0.6291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,421.80210	1,415.194	14.46	0.8121	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,596.69940	1,601.523	18.20	0.6732	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		423.59940	423.823	18.20	0.3268	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,267.48620	2,271.951	19.30	0.7683	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		284.38620	284.251	19.30	0.2317	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,146.45070	1,151.632	17.22	0.5710	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		607.05070	607.432	17.22	0.4290	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,077.63480	1,082.761	17.05	0.5516	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		646.53480	646.861	17.05	0.4484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,734.71800	2,739.946	19.78	0.7825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		294.61800	294.346	19.78	0.2175	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,676.96630	1,682.920	18.20	0.6518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		506.86630	507.320	18.20	0.3482	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		981.46430	980.443	16.03	0.5860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		681.56430	686.043	16.03	0.4140	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,293.27750	1,289.351	15.25	0.7022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		403.37750	404.951	15.25	0.2978	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,663.56220	1,657.068	14.71	0.8044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		223.66220	222.668	14.71	0.1956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,955.65380	2,951.902	13.36	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		15.75380	17.502	13.36	0.0254	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,324.34180	1,320.077	15.20	0.7119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		384.44180	385.677	15.20	0.2881	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		954.70960	953.906	16.13	0.5745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		714.80960	719.506	16.13	0.4255	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,349.59270	1,345.055	15.16	0.7196	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		369.69270	370.655	15.16	0.2804	0.00	0	2,700

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	15.14	Put			1,700.56170	1,706.504	18.25	0.6555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			500.46170	500.904	18.25	0.3445	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			189.74310	188.690	21.80	0.1417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,959.84310	3,964.290	21.80	0.8583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			190.79060	189.748	21.76	0.1425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,940.89060	3,945.348	21.76	0.8575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,988.96150	1,994.715	18.74	0.6982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			428.86150	429.115	18.74	0.3018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			190.26560	189.216	21.78	0.1421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,950.36560	3,954.816	21.78	0.8579	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			0.00000	889.833	16.55	0.4715	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			0.00000	873.133	16.55	0.5285	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,314.19590	1,320.676	17.43	0.5543	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			750.29590	750.476	17.43	0.4457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,496.82820	2,501.688	19.41	0.7075	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			483.72820	482.288	19.41	0.2925	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,656.30610	1,648.878	15.27	0.7463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			379.40610	378.278	15.27	0.2537	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,146.59000	3,142.846	12.84	0.9714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.69000	22.246	12.84	0.0286	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			764.84680	763.876	17.80	0.4317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,487.94680	1,493.276	17.80	0.5683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,585.86620	1,579.114	15.37	0.7282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			418.96620	418.514	15.37	0.2718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,701.48240	1,706.780	18.19	0.6044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			688.38240	687.380	18.19	0.3956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			762.04570	761.075	17.82	0.4304	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,495.14570	1,500.475	17.82	0.5696	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			759.25120	758.281	17.83	0.4291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,502.35120	1,507.681	17.83	0.5709	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,507.81820	1,511.654	17.89	0.5440	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			890.11820	887.454	17.89	0.4560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			893.77850	890.294	18.17	0.4426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,668.67850	1,671.794	18.17	0.5574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			890.97590	887.492	18.18	0.4415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,675.87590	1,678.992	18.18	0.5585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			896.59210	893.101	18.15	0.4438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,661.49210	1,664.601	18.15	0.5562	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,688.49930	1,690.227	18.19	0.5364	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,016.99930	1,012.027	18.19	0.4636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,021.10900	1,015.483	18.41	0.4521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,845.80900	1,846.983	18.41	0.5479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,018.29900	1,012.679	18.42	0.4511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,852.99900	1,854.180	18.42	0.5489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,023.92150	1,018.295	18.40	0.4531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,838.62150	1,839.795	18.40	0.5469	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,529.28030	1,520.499	17.32	0.5811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,225.78030	1,224.099	17.32	0.4189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,525.40390	1,516.635	17.34	0.5799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,231.90390	1,230.235	17.34	0.4201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,533.16950	1,524.376	17.31	0.5822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,219.66950	1,217.976	17.31	0.4178	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,077.14780	2,070.856	18.18	0.5924	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,686.84780	1,693.856	18.18	0.4076	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,073.23210	2,066.931	18.19	0.5916	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,692.93210	1,699.931	18.19	0.4084	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,069.33590	2,063.015	18.20	0.5907	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,699.03590	1,706.015	18.20	0.4093	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,808.81070	1,817.035	18.34	0.4147	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,102.91070	2,096.935	18.34	0.5853	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,241.45730	2,233.442	18.49	0.5970	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,808.65730	1,815.842	18.49	0.4030	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,237.47380	2,229.470	18.49	0.5962	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,814.67380	1,821.870	18.49	0.4038	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,245.44950	2,237.412	18.48	0.5977	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,802.64950	1,809.812	18.48	0.4023	0.00	0	0
Total \$ / R Option												26,147,387.88	118,888	2,496,112
Total \$ / R												2,030,738,741.08	268,802	3,926,376
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.35380		13.35920			0.0000	333,845.00	25	425
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.54930		13.55500			0.0000	67,746.50	5	131
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.74380		13.74850			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.93440		13.93990			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.66640		14.67350			0.0000	0.00	0	0
Total \$ / R MAXI Future												401,591.50	30	742
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,478.64940	1,422.469	19.54	0.0388	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			180,558.64940	181,042.469	19.54	0.9612	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,450.33900	1,395.640	19.55	0.0381	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			181,530.33900	182,015.640	19.55	0.9619	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,507.49770	1,449.805	19.52	0.0395	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			179,587.49770	180,069.805	19.52	0.9605	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			44,759.90790	44,579.961	16.14	0.4608	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			64,259.90790	64,649.961	16.14	0.5392	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			44,408.51140	44,230.182	16.16	0.4580	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			64,908.51140	65,300.182	16.16	0.5420	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			45,114.08290	44,932.508	16.12	0.4636	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			63,614.08290	64,002.508	16.12	0.5364	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			71,222.95840	71,199.601	16.14	0.5309	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			68,372.95840	68,819.601	16.14	0.4691	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			70,812.06100	70,793.605	16.16	0.5286	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	19/03/2018	Foreign Exchange Option	13.73	Put		68,962.06100	69,413.605	16.16	0.4714		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		71,636.19510	71,607.930	16.13	0.5331		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		67,786.19510	68,227.930	16.13	0.4669		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		85,889.42090	85,897.281	16.48	0.5316		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		84,899.42090	85,457.281	16.48	0.4684		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		85,496.62990	85,508.075	16.49	0.5297		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		85,506.62990	86,068.075	16.49	0.4703		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		86,284.12700	86,288.395	16.46	0.5334		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		84,294.12700	84,848.395	16.46	0.4666		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		153,061.18010	152,223.649	17.34	0.5811		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		122,711.18010	122,583.649	17.34	0.4189		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		152,661.86710	151,824.826	17.36	0.5799		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		123,311.86710	123,184.826	17.36	0.4201		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		153,460.98330	152,622.966	17.33	0.5822		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		122,110.98330	121,982.966	17.33	0.4178		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												401,591.50	30	742
£ / R	On	18/09/2017	Foreign Exchange Future		17.68070	17.69150		0.0000	1,623,530,277.50		91,825	192,073		
£ / R	On	18/12/2017	Foreign Exchange Future		17.99140	18.00310		0.0000	0.00		0	9,997		
£ / R	On	19/03/2018	Foreign Exchange Future		18.30210	18.31290		0.0000	0.00		0	420		
£ / R	On	18/06/2018	Foreign Exchange Future		18.60840	18.62020		0.0000	0.00		0	3,033		
£ / R	On	17/09/2018	Foreign Exchange Future		18.91130	18.92460		0.0000	0.00		0	1,654		
£ / R	On	14/06/2019	Foreign Exchange Future		19.81540	19.83050		0.0000	0.00		0	0		
Total £ / R Future												1,623,530,277.50	91,825	207,177
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put	70.78300	73.588	15.35	0.1438		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call	1,062.28300	1,054.288	15.35	0.8562		0.00	0	700	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put	460.08650	467.481	15.95	0.5354		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call	351.58650	348.181	15.95	0.4646		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put	961.96150	970.317	17.23	0.7586		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put	581.11900	588.852	16.30	0.6054		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call	153.46150	151.017	17.23	0.2414		0.00	0	300	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call	279.34440	276.291	16.32	0.3911		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put	587.84440	595.591	16.32	0.6089		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call	276.10100	273.063	16.33	0.3876		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put	594.60100	602.363	16.33	0.6124		0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call	282.61900	279.552	16.30	0.3946		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call	4.00540	3.866	20.85	0.0055		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put	7,140.90540	7,152.466	20.85	0.9945		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call	3.96690	3.829	20.85	0.0054		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put	7,150.86690	7,162.429	20.85	0.9946		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call	3.92880	3.792	20.85	0.0054		0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put	7,160.82880	7,172.392	20.85	0.9946		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call	1,563.42090	1,556.344	16.33	0.7040		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	17.22	Put			470.52090	474.244	16.33	0.2960	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,556.83250	1,549.814	16.33	0.7024	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			473.93250	477.714	16.33	0.2976	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,570.03080	1,562.886	16.32	0.7056	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			467.13080	470.786	16.32	0.2944	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,531.76090	1,525.983	16.69	0.6280	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			811.56090	817.583	16.69	0.3720	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,526.45070	1,520.710	16.70	0.6266	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			816.25070	822.310	16.70	0.3734	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,537.08620	1,531.271	16.69	0.6293	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			806.88620	812.871	16.69	0.3707	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,681.92840	1,674.711	16.78	0.6137	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,007.32840	1,013.411	16.78	0.3863	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,676.89170	1,669.714	16.78	0.6125	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,012.29170	1,018.414	16.78	0.3875	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,686.97820	1,679.729	16.77	0.6149	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,002.37820	1,008.429	16.77	0.3851	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,396.34050	2,380.415	16.49	0.6504	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,195.84050	1,195.016	16.49	0.3496	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,390.97800	2,375.091	16.49	0.6495	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,200.47800	1,199.691	16.49	0.3505	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,401.71290	2,385.750	16.49	0.6513	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,191.21290	1,190.350	16.49	0.3487	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												1,623,530,277.50	91,825	208,177
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12116		0.12151			0.0000	0.00	0	5,939
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12347		0.12384			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12586		0.12622			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13687		0.13729			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,054
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.11710	0.136	23.33	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,849.41710	3,884.436	23.33	0.9995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00550	0.007	23.33	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,849.30550	4,884.307	23.33	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.78530	1.929	23.33	0.0061	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,851.08530	2,886.229	23.33	0.9939	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,433.02620	1,398.292	14.76	0.9064	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			49.02620	50.892	14.76	0.0936	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			724.62450	704.002	17.14	0.6268	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			340.62450	356.602	17.14	0.3732	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			334.16840	326.280	19.21	0.3531	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			950.16840	978.880	19.21	0.6469	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,034.16700	1,014.052	17.56	0.6599	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	0.12	Put			412.16700	428.352	17.56	0.3401	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			600.85140	591.633	19.35	0.4464	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			978.85140	1,005.933	19.35	0.5536	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,720.46170	1,687.154	15.59	0.8754	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			98.46170	101.454	15.59	0.1246	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,707.42600	1,696.193	18.27	0.6297	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			978.12600	1,009.193	18.27	0.3703	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,343.60640	1,330.590	19.70	0.5202	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,614.30640	1,643.590	19.70	0.4798	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,167.53210	2,154.188	15.96	0.7619	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			438.23210	467.188	15.96	0.2381	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,054
€ / R	On	29/08/2017	Foreign Exchange Future			15.79110		15.73420			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.86360		15.80490			0.0000	33,662,559.20	2,122	109,940
€ / R	On	27/09/2017	Foreign Exchange Future			15.89590		15.83750			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.99720		15.93900			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.10550		16.04650			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.17580		16.11630			0.0000	4,739,509.40	293	31,777
€ / R	On	27/12/2017	Foreign Exchange Future			16.20800		16.14820			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.49290		16.43130			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.80940		16.74760			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.14230		18.07880			0.0000	0.00	0	0
Total € / R Future												38,402,068.60	2,415	156,025
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			49.68640	39.432	12.87	0.1382	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			573.88640	620.532	12.87	0.8618	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,668.04080	3,609.407	22.94	0.9928	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			2.93830	3.004	22.99	0.0072	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,678.03830	3,619.404	22.99	0.9928	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			2.94330	3.011	22.90	0.0072	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,658.04330	3,599.411	22.90	0.9928	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			2.94080	3.007	22.94	0.0072	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			133.55670	118.814	13.66	0.2331	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			661.05670	704.714	13.66	0.7669	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			211.94090	196.934	13.96	0.2823	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			730.94090	774.134	13.96	0.7177	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			279.18120	262.860	14.11	0.3051	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			815.68120	858.360	14.11	0.6949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			146.94660	156.543	17.85	0.1727	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,080.64660	2,030.743	17.85	0.8273	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.16940	10.815	20.53	0.0155	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,303.86940	5,245.016	20.53	0.9845	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			145.87410	155.399	17.87	0.1715	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,089.57410	2,039.599	17.87	0.8285	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			144.80990	154.264	17.88	0.1705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,098.50990	2,048.464	17.88	0.8295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			755.30650	724.062	15.30	0.5370	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			481.60650	509.862	15.30	0.4630	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,024.90900	2,083.098	14.44	0.9415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			38.60900	37.298	14.44	0.0585	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			849.19480	815.682	15.53	0.5711	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			435.49480	461.482	15.53	0.4289	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,149.78780	2,208.249	14.77	0.9491	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			33.48780	32.449	14.77	0.0509	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			345.12770	327.113	14.25	0.3250	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			873.32770	915.113	14.25	0.6750	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			171.68120	161.548	13.99	0.1596	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			173.80110	163.603	14.00	0.1612	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,750.87980	1,802.409	13.99	0.8419	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			169.57980	159.509	13.99	0.1581	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,596.50200	1,646.750	14.09	0.8095	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			215.20200	203.850	14.09	0.1905	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,742.98120	1,794.448	13.99	0.8404	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,559.12250	1,609.050	14.12	0.8009	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			227.82250	216.150	14.12	0.1991	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,735.10110	1,786.503	14.00	0.8388	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,628.85700	1,677.499	14.59	0.7445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			391.25700	378.098	14.59	0.2555	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,642.28060	1,691.044	14.58	0.7477	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			384.68060	371.644	14.58	0.2523	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,635.55730	1,684.262	14.58	0.7461	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			387.95730	374.862	14.58	0.2539	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,166.82930	2,202.051	15.61	0.6718	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			968.02930	939.751	15.61	0.3282	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,177.17220	2,212.447	15.60	0.6739	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			958.37220	930.147	15.60	0.3261	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,171.99450	2,207.247	15.61	0.6728	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			963.19450	934.947	15.61	0.3272	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												38,402,068.60	2,415	217,183
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.63820		10.66020			0.0000	0.00	0	25,455
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78160		10.80400			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.92490		10.94690			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.06500		11.08810			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.59190		11.61790			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	33,845

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	18/09/2017	Foreign Exchange Option	12.17	Call			6.36530	5.613	18.32	0.0221	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,516.16530	1,537.413	18.32	0.9779	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.22740	5.495	18.36	0.0216	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,526.02740	1,547.295	18.36	0.9784	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.09250	5.381	18.39	0.0212	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,535.89250	1,557.181	18.39	0.9788	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			109.37990	105.036	16.57	0.1837	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,185.37990	1,203.436	16.57	0.8163	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			111.87530	107.465	16.53	0.1874	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,167.87530	1,185.866	16.53	0.8126	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			110.62000	106.243	16.55	0.1856	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,176.62000	1,194.643	16.55	0.8144	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,082.88950	1,062.856	13.60	0.8118	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			125.98950	127.956	13.60	0.1882	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,074.99610	1,055.032	13.59	0.8093	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			128.09610	130.132	13.59	0.1907	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,067.12900	1,047.236	13.59	0.8068	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			130.22900	132.336	13.59	0.1932	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			299.14220	303.526	13.31	0.3173	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			890.27840	871.379	13.31	0.6881	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			292.17840	296.379	13.31	0.3119	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			883.74830	864.940	13.31	0.6854	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			295.64830	299.940	13.31	0.3146	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			877.24220	858.526	13.31	0.6827	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			573.25720	577.751	13.54	0.3572	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,181.73490	1,160.109	13.52	0.6466	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			563.83490	568.209	13.52	0.3534	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,176.42970	1,154.867	13.53	0.6447	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			568.52970	572.967	13.53	0.3553	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,171.15720	1,149.651	13.54	0.6428	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	33,845
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.62600		10.70440			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.79080		10.87050			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.95260		11.03170			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,870
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			53.27550	40.389	15.24	0.1398	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			638.87550	704.389	15.24	0.8602	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			51.95790	39.321	15.26	0.1366	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			647.55790	713.321	15.26	0.8634	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			54.62470	41.484	15.21	0.1430	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			630.22470	695.484	15.21	0.8570	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			539.58140	488.852	13.35	0.6283	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
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			209.08140	238.052	13.35	0.3717	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			533.62310	483.263	13.37	0.6239	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			213.12310	242.463	13.37	0.3761	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			545.58660	494.487	13.34	0.6328	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			205.08660	233.687	13.34	0.3672	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,080.14490	1,014.006	13.21	0.8037	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			118.44490	131.406	13.21	0.1963	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,072.27500	1,006.341	13.22	0.8011	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			120.57500	133.741	13.22	0.1989	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,088.04250	1,021.701	13.21	0.8064	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			116.34250	129.100	13.21	0.1936	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,870
CHF / R	On	18/09/2017	Foreign Exchange Future			13.84150		13.87630			0.0000	0.00	0	2,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.12820		14.16470			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.42060		14.45770			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.70220		15.74500			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	3,658
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			16.42750	16.250	17.30	0.0468	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,530.12750	1,564.750	17.30	0.9532	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			16.23350	16.053	17.35	0.0462	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,539.93350	1,574.553	17.35	0.9538	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			16.62480	16.450	17.26	0.0474	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,520.32480	1,554.950	17.26	0.9526	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			577.74080	562.684	14.83	0.5486	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			443.04080	464.484	14.83	0.4514	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			572.95640	558.041	14.85	0.5455	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			448.25640	469.841	14.85	0.4545	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			582.55420	567.358	14.82	0.5517	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			437.85420	459.158	14.82	0.4483	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			833.98360	818.581	14.95	0.5867	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			526.28360	547.981	14.95	0.4133	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			829.10460	813.802	14.97	0.5844	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			531.40460	553.202	14.97	0.4156	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			838.88380	823.385	14.94	0.5891	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			521.18380	542.785	14.94	0.4109	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			826.47570	846.219	15.34	0.3422	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,841.93230	1,818.694	15.32	0.6603	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			816.93230	836.494	15.32	0.3397	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,836.70070	1,813.545	15.33	0.6591	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			821.70070	841.345	15.33	0.3409	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,831.47570	1,808.419	15.34	0.6578	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	3,658
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98080		1.98180			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99970		2.00080			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01740		2.01880			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01780		2.02010			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			48.05990	45.035	17.07	0.0833	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,830.05990	1,837.035	17.07	0.9167	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			62.23330	59.102	16.84	0.1058	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,644.23330	1,651.102	16.84	0.8942	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			54.69740	51.610	16.95	0.0939	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,736.69740	1,743.610	16.95	0.9061	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			488.31850	491.686	14.72	0.3732	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			941.23270	934.091	14.79	0.6049	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			533.23270	537.091	14.79	0.3951	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,053.71810	1,045.608	14.65	0.6486	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			445.71810	448.608	14.65	0.3514	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			996.31850	988.686	14.72	0.6268	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,440.21700	1,430.495	14.90	0.6679	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			552.21700	556.495	14.90	0.3321	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,381.60850	1,372.545	14.96	0.6515	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			593.60850	598.546	14.96	0.3485	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,500.60350	1,490.247	14.84	0.6843	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			512.60350	516.247	14.84	0.3157	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,985.47590	1,964.474	16.27	0.5778	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,584.47590	1,586.474	16.27	0.4222	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,939.85530	1,919.498	16.31	0.5689	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,638.85530	1,641.498	16.31	0.4311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,032.03660	2,010.398	16.24	0.5867	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,531.03660	1,532.398	16.24	0.4133	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.13410		2.12650			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.17670		2.16910			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.44660		2.43780			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,705.33110	1,764.650	14.62	0.9504	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			40.33110	23.650	14.62	0.0496	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	18/09/2017	Foreign Exchange Option	1.97	Call			1,608.08560	1,670.747	14.62	0.9396	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			43.08560	29.747	14.62	0.0604	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,802.85380	1,859.652	14.62	0.9596	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			37.85380	18.652	14.62	0.0404	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,598.21680	1,795.118	15.00	0.8041	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			1,107.21680	228.118	15.00	0.1959	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,718.51750	1,952.231	14.95	0.8332	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			1,027.51750	185.231	14.95	0.1668	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,657.91050	1,872.864	14.97	0.8190	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			1,066.91050	205.864	14.97	0.1810	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			919.22530	933.195	16.75	0.2485	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,731.88110	3,831.876	16.74	0.7451	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			953.88110	965.876	16.74	0.2549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,863.36240	3,967.238	16.75	0.7579	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			885.36240	901.238	16.75	0.2421	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,797.22530	3,899.195	16.75	0.7515	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71040		1.71210			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73920		1.74120			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76700		1.76900			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89390		1.89660			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			18.45500	17.795	19.42	0.0382	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,297.45500	2,313.795	19.42	0.9618	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			16.20970	15.666	19.62	0.0339	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,395.20970	2,411.666	19.62	0.9661	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			14.25240	13.808	19.82	0.0300	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,493.25240	2,509.809	19.82	0.9700	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			554.94150	547.148	16.04	0.4488	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			842.94150	855.149	16.04	0.5512	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			521.04100	513.670	16.20	0.4274	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			909.04100	921.670	16.20	0.5726	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			590.99720	582.764	15.89	0.4710	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			778.99720	790.764	15.89	0.5290	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			679.22420	689.921	15.62	0.4079	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,020.60070	1,012.228	15.72	0.5737	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			730.60070	742.228	15.72	0.4263	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			973.90980	966.478	15.83	0.5556	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			783.90980	796.478	15.83	0.4444	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,069.22420	1,059.921	15.62	0.5921	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,385.06640	2,360.516	16.14	0.6711	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,019.06640	1,021.516	16.14	0.3289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,333.68370	2,309.930	16.22	0.6613	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,067.68370	1,070.930	16.22	0.3387	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,437.62090	2,412.283	16.06	0.6808	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			971.62090	973.283	16.06	0.3192	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12750		0.12750			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12690		0.12640			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12620		0.12570			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12580		0.12550			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12180		0.11960			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.69530		1.69230			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72330		1.72020			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75120		1.74800			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89090		1.88970			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Future			9.86560		9.99520			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.91930		9.99520			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.04850		10.12520			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.17700		10.25390			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.77600		10.85080			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			0.00000	117.179	14.06	0.5318	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			0.00000	88.648	14.11	0.4533	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			0.00000	123.048	14.11	0.5467	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			0.00000	84.663	14.16	0.4385	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			0.00000	129.063	14.16	0.5615	1,290,629.00	10,000	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			0.00000	92.779	14.06	0.4682	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			647.46330	711.287	16.42	0.8601	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			55.32350	42.748	16.37	0.1463	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			630.12350	693.448	16.37	0.8537	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			53.97770	41.654	16.39	0.1430	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			638.77770	702.354	16.39	0.8570	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			52.66330	40.587	16.42	0.1399	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			665.67320	493.478	14.61	0.6269	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			340.47320	244.978	14.61	0.3731	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			655.97460	487.845	14.62	0.6225	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			340.77460	249.345	14.62	0.3775	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			646.29230	482.259	14.63	0.6182	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			341.09230	253.759	14.63	0.3818	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,079.71060	895.289	14.18	0.7630	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			275.81060	168.289	14.18	0.2370	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,076.84750	888.005	14.18	0.7601	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			282.94750	171.005	14.18	0.2399	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,082.63810	902.606	14.18	0.7659	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			268.73810	165.606	14.18	0.2341	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,765.06860	1,304.309	14.31	0.6989	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			834.26860	448.309	14.31	0.3011	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,758.07850	1,298.247	14.31	0.6971	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			837.27850	452.247	14.31	0.3029	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,772.07320	1,310.392	14.30	0.7007	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			831.27320	444.392	14.30	0.2993	0.00	0	0
Total NZ\$ / R Option												1,290,629.00	10,000	10,000
Total NZ\$ / R												1,290,629.00	10,000	10,000
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30210		1.30420			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31310		1.31810			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32750		1.33200			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35840		1.35230			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			658.00000	679.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			758.00000	779.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			558.00000	579.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			181.00000	131.000		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			81.00000	31.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			19.00000	69.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			320.00000	275.000		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			220.00000	175.000		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			120.00000	75.000		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	14/06/2019	Foreign Exchange Option	1.32	Call			323.00000	384.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			223.00000	284.000		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			423.00000	484.000		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	18/09/2017	Foreign Exchange Future			1.32400		1.32430			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32780		1.32820			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33170		1.33200			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18790		1.18310			0.0000	0.00	0	1,951
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19390		1.18900			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20000		1.19510			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	1,951
Total QUANTO € / \$												0.00	0	1,951
RAIN	On	18/09/2017	Foreign Exchange Future			23,670.11000		23,641.46000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.83740		9.85180			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.89790		10.91340			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			308.43520	298.370	13.13	0.6750	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			96.63520	100.970	13.13	0.3250	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			301.93280	291.965	13.14	0.6670	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			100.13280	104.565	13.14	0.3330	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			315.01920	304.859	13.12	0.6831	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			93.21920	97.459	13.12	0.3169	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,360.77160	1,343.923	14.39	0.7039	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			447.37160	446.023	14.39	0.2961	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,354.65450	1,337.874	14.40	0.7021	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			451.25450	449.974	14.40	0.2979	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,366.90880	1,349.993	14.39	0.7057	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			443.50880	442.093	14.39	0.2943	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.72900		3.74750			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.64910		3.66700			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.50290		3.50610			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			207.58740	191.338	12.87	0.8618	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			10.08740	12.338	12.87	0.1382	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			198.79560	182.777	12.83	0.8486	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			11.29560	13.777	12.83	0.1514	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			216.78660	200.288	13.00	0.8725	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			9.28660	11.288	13.00	0.1275	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			243.20150	231.034	13.97	0.6483	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			96.20150	101.934	13.97	0.3517	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			236.96640	225.004	13.97	0.6388	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			99.96640	105.904	13.97	0.3612	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			249.53270	237.162	13.97	0.6578	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			92.53270	98.062	13.97	0.3422	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			280.53790	278.290	15.01	0.5314	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			294.43790	295.390	15.01	0.4686	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			276.28140	274.050	15.02	0.5259	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			300.18140	301.150	15.02	0.4741	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			272.07990	269.863	15.04	0.5205	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			305.97990	306.963	15.04	0.4795	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.44610		1.45600			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42380		1.43330			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39940		1.40820			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20370		1.21130			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3,666,925,290.80	244,184	1,844,123
Total Options												27,438,016.88	128,888	2,568,270
Grand Total:												3,694,363,307.68	373,072	4,412,393