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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/10/2017 Foreign Exchange Future			13.64630		13.85730			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.63110		13.85950			0.0000	0.00	0	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.63780		13.86630			0.0000	0.00	0	662
\$ / R On 20/10/2017 Foreign Exchange Future			13.64680		13.87540			0.0000	0.00	0	0
\$ / R On 23/10/2017 Foreign Exchange Future			13.65350		13.88230			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.66240		13.89140			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.67790		13.90730			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.68460		13.91410			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.69120		13.92090			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.70010		13.93000			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.70680		13.93670			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.70900		13.93900			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.73330		13.96370			0.0000	2,293,461.10	167	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.73770		13.96820			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.77090		14.00180			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.77750		14.00860			0.0000	852,083,265.00	61,846	860,046
\$ / R On 22/12/2017 Foreign Exchange Future			13.78640		14.01760			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.79750		14.02880			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.81080		14.04230			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.82630		14.05800			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.87430		14.10640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.87640		14.10860			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.90250		14.13490			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.90690		14.13930			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.97650		14.20960			0.0000	15,374,150.00	1,100	107,810
\$ / R	On	25/04/2018	Foreign Exchange Future			14.05590		14.28980			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08950		14.32380			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09790		14.33240			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.16920		14.40470			0.0000	623,444.80	44	108,563
\$ / R	On	02/07/2018	Foreign Exchange Future			14.19850		14.43450			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.23620		14.47270			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.28640		14.52360			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.35960		14.59780			0.0000	287,192.00	20	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.48130		14.72210			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.54870		14.79120			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.68120		14.92700			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.75290		15.00050			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.94410		15.19650			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.82420		16.10390			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.94120		16.22450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.06320		16.35030			0.0000	0.00	0	184,000
Total \$ / R Future												870,661,512.90	63,177	1,361,283
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Put			2.86920	0.000	13.54	0.0000	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Call			240.16920	26.300	13.54	1.0000	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			1.24780	4.028	17.15	0.0459	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			580.74780	355.128	17.15	0.9541	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			2.32590	6.387	15.92	0.0538	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			668.62590	444.187	15.92	0.9462	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Call			257.02000	84.911	12.33	0.4991	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Put			30.72000	87.111	12.33	0.5009	0.00	0	30,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			74.97700	169.552	12.95	0.6205	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			210.37700	76.352	12.95	0.3795	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			931.73450	1,157.821	17.97	0.9914	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			4.03450	1.321	17.97	0.0086	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			209.93880	376.360	13.44	0.8354	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			92.23880	29.860	13.44	0.1646	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			36.78590	84.105	12.97	0.3296	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			428.18590	246.505	12.97	0.6704	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,558.72370	3,787.710	33.67	0.9996	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.12370	0.110	33.67	0.0004	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			301.22580	473.563	14.54	0.8387	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			92.62580	35.963	14.54	0.1613	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			974.00890	747.967	14.24	0.9666	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			2.60890	5.567	14.24	0.0334	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			22.89080	58.595	12.74	0.2238	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			580.19080	386.495	12.74	0.7762	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			19.01420	44.261	12.36	0.1757	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			663.11420	458.861	12.36	0.8243	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			37.09860	76.363	12.92	0.2483	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			597.99860	407.563	12.92	0.7517	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			270.96910	411.405	14.64	0.6666	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			220.96910	131.505	14.64	0.3334	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			58.71490	108.562	13.37	0.2901	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			595.41490	415.362	13.37	0.7099	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			36.43400	71.837	13.25	0.2117	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			715.43400	520.837	13.25	0.7883	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			106.68540	174.388	13.84	0.3582	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			570.38540	407.688	13.84	0.6418	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,778.59430	4,008.648	26.47	0.9952	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2,29430	1,948	26.47	0.0048	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			120.37250	192.271	13.98	0.3753	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			558.57250	399.971	13.98	0.6247	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,231.51020	1,010.167	13.78	0.9297	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			13.31020	22.467	13.78	0.0703	0.00	0	238,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			162.11480	235.200	14.78	0.3774	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			633.91480	476.099	14.78	0.6226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,461.07550	1,237.811	13.70	0.9433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			12.47550	20.311	13.70	0.0567	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			873.66440	688.268	14.49	0.7541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			85.06440	130.768	14.49	0.2459	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			194.00650	274.437	15.00	0.4085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			602.60650	451.937	15.00	0.5915	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,816.07240	1,585.867	14.50	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			7.47240	8.367	14.50	0.0250	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,652.42920	1,861.735	19.48	0.9228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			61.02920	39.235	19.48	0.0772	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,271.69850	1,056.719	13.93	0.9027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			23.09850	39.219	13.93	0.0973	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,855.67690	1,625.411	14.69	0.9765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			7.07690	7.911	14.69	0.0235	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			339.95980	456.451	15.62	0.5510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			418.55980	303.951	15.62	0.4490	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			195.61820	136.231	17.37	0.2327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			787.01820	958.731	17.37	0.7673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			637.11650	795.937	16.87	0.7143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			245.71650	173.437	16.87	0.2857	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			258.74920	354.772	15.22	0.4791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			507.34920	372.272	15.22	0.5209	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			276.71360	376.644	15.28	0.4966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			485.31360	354.144	15.28	0.5034	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			810.44420	983.838	17.45	0.7745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			189.04420	131.338	17.45	0.2255	0.00	0	10,000

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	12.75	Call			1,280.94820	1,065.533	13.92	0.9051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			22.34820	38.033	13.92	0.0949	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			71.52350	111.397	14.39	0.2188	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			930.12350	738.897	14.39	0.7812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			971.47320	776.332	14.32	0.7998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			62.87320	98.832	14.32	0.2002	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			81.02050	125.017	14.46	0.2381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			889.62050	702.517	14.46	0.7619	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			905.71800	716.941	14.43	0.7697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			77.11800	119.440	14.43	0.2303	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			881.62540	695.371	14.47	0.7580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			83.02540	127.871	14.47	0.2420	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			155.43810	106.832	17.86	0.1885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			946.83810	1,129.332	17.86	0.8115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,618.47910	1,388.685	13.52	0.9657	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			9.87910	11.185	13.52	0.0343	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			737.51580	568.055	14.73	0.6793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			128.91580	190.555	14.73	0.3207	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			91.40180	139.722	14.53	0.2580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			850.00180	667.222	14.53	0.7420	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,374.46070	1,155.130	13.80	0.9268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			15.86070	27.630	13.80	0.0732	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,210.09890	1,406.192	18.60	0.8646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			108.69890	73.692	18.60	0.1354	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,560.49960	1,767.218	19.32	0.9132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			69.09960	44.718	19.32	0.0868	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,806.17520	1,575.985	14.45	0.9747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			7.57520	8.485	14.45	0.0253	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,262.75370	2,032.103	16.70	0.9871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			4.15370	4.603	16.70	0.0129	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			428.34880	311.221	15.57	0.4572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			329.74880	443.721	15.57	0.5428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,520.01770	1,293.859	13.63	0.9527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			11.41770	16.359	13.63	0.0473	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			954.83480	761.233	14.35	0.7924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			66.23480	103.733	14.35	0.2076	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			541.73680	400.789	15.14	0.5472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			233.13680	323.289	15.14	0.4528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,259.15190	2,479.691	20.55	0.9638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			27.75190	17.191	20.55	0.0362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,114.74330	1,306.490	18.34	0.8477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			123.34330	83.990	18.34	0.1523	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			159.29770	230.179	14.87	0.3643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			667.89770	507.679	14.87	0.6357	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,014.31980	1,783.861	15.47	0.9815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			5.71980	6.361	15.47	0.0185	0.00	0	20,141

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	13.23	Call			865.74100	681.208	14.50	0.7501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			87.14100	133.708	14.50	0.2499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,218.86180	1,415.326	18.63	0.8660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			107.46180	72.826	18.63	0.1340	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			315.33270	225.682	16.28	0.3552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			486.73270	628.182	16.28	0.6448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,200.59500	3,428.316	22.39	0.9872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			9.19500	5.816	22.39	0.0128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,056.53830	854.545	14.21	0.8343	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			47.93830	77.045	14.21	0.1657	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,055.27720	4,284.872	23.91	0.9946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.87720	2.372	23.91	0.0054	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			348.86940	251.311	16.04	0.3872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			430.26940	563.811	16.04	0.6128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,170.89410	3,398.497	22.32	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			9.49410	5.997	22.32	0.0132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			211.87360	148.383	17.20	0.2503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			733.27360	900.883	17.20	0.7497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,825.31220	3,051.160	21.61	0.9811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			13.91220	8.660	21.61	0.0189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			326.16490	233.929	16.20	0.3656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			467.56490	606.429	16.20	0.6344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			773.90100	599.974	14.66	0.7007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			115.30100	172.474	14.66	0.2993	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			385.64090	279.747	15.81	0.4212	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			377.04090	502.247	15.81	0.5788	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,131.30980	3,358.747	22.24	0.9862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			9.90980	6.247	22.24	0.0138	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			37.21580	23.353	20.15	0.0481	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,028.61580	2,245.853	20.15	0.9519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			751.94670	580.685	14.70	0.6879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			123.34670	183.185	14.70	0.3121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			219.24700	153.922	17.13	0.2582	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			710.64700	876.422	17.13	0.7418	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			8.35960	5.312	22.57	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,289.75960	3,517.812	22.57	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,560.50780	2,784.160	21.06	0.9748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			19.10780	11.660	21.06	0.0252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,240.21260	3,468.085	22.47	0.9877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			8.81260	5.585	22.47	0.0123	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			8.27210	5.259	22.59	0.0116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,299.67210	3,527.759	22.59	0.9884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			8.18580	5.207	22.61	0.0115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,309.58580	3,537.707	22.61	0.9885	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,007.15020	4,236.429	23.48	0.9938	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.75020	2.829	23.48	0.0062	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		173.76310	245.403	15.25	0.3662	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		691.36310	531.803	15.25	0.6338	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		235.85890	320.169	15.57	0.4225	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		624.65890	477.669	15.57	0.5775	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		175.68230	243.037	15.55	0.3402	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		787.98230	623.837	15.55	0.6598	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		987.83680	804.765	15.58	0.7372	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		129.83680	178.465	15.58	0.2628	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		948.06840	1,115.686	18.32	0.7482	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		246.06840	181.986	18.32	0.2518	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,042.09330	1,215.691	18.57	0.7721	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		220.09330	161.991	18.57	0.2279	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		914.98280	751.786	15.79	0.6700	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		208.58280	277.485	15.79	0.3300	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		1,007.39010	832.946	15.62	0.7109	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		170.99010	228.645	15.62	0.2891	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		1,022.05580	845.948	15.59	0.7170	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		165.65580	221.648	15.59	0.2830	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		179.21560	239.397	15.66	0.2985	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		985.61560	813.697	15.66	0.7015	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		1,186.16430	995.964	15.42	0.7777	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		117.56430	159.565	15.42	0.2223	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		1,818.57710	2,016.148	20.06	0.8635	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		137.17710	102.548	20.06	0.1365	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,589.68950	1,373.842	15.18	0.8864	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		1,100.47380	916.424	15.47	0.7470	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,582.45890	1,772.258	19.62	0.8330	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		171.05890	128.658	19.62	0.1670	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		51.08950	67.442	15.18	0.1136	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put		1,898.92410	2,098.763	20.21	0.8723	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call		127.52410	95.163	20.21	0.1277	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,327.90050	1,509.095	19.09	0.7918	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		216.50050	165.495	19.09	0.2082	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		141.87380	190.024	15.47	0.2530	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		594.06210	720.074	16.97	0.5645	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		528.96210	422.574	16.97	0.4355	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		584.46010	708.759	16.94	0.5571	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		543.76010	435.659	16.94	0.4429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,354.80910	1,164.375	15.22	0.7791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		145.20910	187.875	15.22	0.2209	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,529.36450	1,706.533	19.06	0.7692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		278.96450	223.033	19.06	0.2308	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,248.67440	1,414.165	18.44	0.7182	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,371.70530	3,588.536	22.37	0.9256	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		80.93120	64.739	22.39	0.0740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,381.33120	3,598.239	22.39	0.9260	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	17.49	Put			3,362.08170	3,578.835	22.35	0.9253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,126.49670	1,285.487	18.15	0.6916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			386.09670	311.987	18.15	0.3084	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,189.74080	1,010.572	15.37	0.7249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			200.14080	254.072	15.37	0.2751	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			81.30530	65.036	22.37	0.0744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			76.78780	95.656	14.98	0.1315	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			937.14980	785.197	15.87	0.6227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			327.54980	408.697	15.87	0.3773	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,164.22180	1,325.301	18.24	0.7001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			373.82180	301.801	18.24	0.2999	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			81.68170	65.334	22.35	0.0747	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			536.64170	437.638	17.25	0.4072	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,059.83320	1,214.786	17.98	0.6756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			409.43320	331.286	17.98	0.3244	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,366.86400	1,537.960	18.72	0.7412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			316.46400	254.460	18.72	0.2588	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,716.38780	1,502.156	14.98	0.8685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			723.07970	595.776	16.45	0.5156	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			288.33860	363.277	15.72	0.3500	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			997.93860	839.777	15.72	0.6500	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,127.19210	2,322.245	20.06	0.8476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			176.79210	138.745	20.06	0.1524	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			777.04170	911.138	17.25	0.5928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			60.13500	75.273	15.16	0.1070	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,064.00600	897.364	15.57	0.6773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			254.40600	320.864	15.57	0.3227	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			767.27090	634.509	16.32	0.5391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			467.67090	568.009	16.32	0.4609	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			513.47970	619.276	16.45	0.4844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			611.69980	730.205	16.77	0.5298	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,242.21700	2,017.821	15.60	0.9367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			32.61700	41.321	15.60	0.0633	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,986.64770	2,177.874	19.83	0.8325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			196.24770	154.374	19.83	0.1675	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,869.73500	1,651.773	15.16	0.8930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			272.08200	216.963	19.12	0.2254	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,168.18790	990.641	15.39	0.7173	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			208.58790	264.141	15.39	0.2827	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,300.97490	1,113.999	15.27	0.7623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			161.37490	207.499	15.27	0.2377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			641.29980	526.705	16.77	0.4702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			69.51240	86.763	15.05	0.1210	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,771.82510	1,956.298	19.48	0.8056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			231.42510	182.798	19.48	0.1944	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,096.63180	1,253.911	18.07	0.6845	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			396.23180	320.411	18.07	0.3155	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,562.48200	1,740.463	19.12	0.7746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			348.27440	280.665	18.44	0.2818	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,077.54660	909.244	15.55	0.6827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			247.94660	312.744	15.55	0.3173	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			223.19080	281.488	15.43	0.2957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,132.79080	957.988	15.43	0.7043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,779.11240	1,563.263	15.05	0.8790	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,175.81210	1,329.959	18.04	0.6643	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			465.61210	385.859	18.04	0.3357	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,817.30030	1,994.896	19.30	0.7759	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			297.10030	240.796	19.30	0.2241	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			780.87680	904.060	17.02	0.5409	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			704.67680	593.560	17.02	0.4591	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			723.17140	840.991	16.85	0.5178	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			755.57140	638.891	16.85	0.4822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,576.60970	1,389.638	15.36	0.7611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			221.90970	270.438	15.36	0.2389	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,283.64360	2,467.585	19.75	0.7892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			308.34360	256.785	19.75	0.2108	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,613.63180	1,424.613	15.32	0.7708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			208.93180	255.413	15.32	0.2292	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,272.40590	1,422.385	18.04	0.6387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			567.10590	481.585	18.04	0.3613	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,180.95210	1,025.978	15.91	0.6385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			416.25210	496.778	15.91	0.3615	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,294.20920	1,445.302	18.08	0.6432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			558.90920	474.502	18.08	0.3568	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,012.53940	1,804.608	14.99	0.8578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			107.83940	135.408	14.99	0.1422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,417.50390	3,181.725	15.11	0.9814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.80390	12.525	15.11	0.0186	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,145.08400	994.818	15.99	0.6256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			440.38400	525.618	15.99	0.3744	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,453.04040	2,231.932	14.68	0.9231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			48.34040	62.732	14.68	0.0769	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,643.62830	1,452.993	15.29	0.7784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			198.92830	243.793	15.29	0.2216	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,922.87210	2,693.669	14.37	0.9649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			18.17210	24.469	14.37	0.0351	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,807.13240	1,607.745	15.14	0.8168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			152.43240	188.545	15.14	0.1832	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,565.60850	1,729.090	18.65	0.6926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			470.30850	398.290	18.65	0.3074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			997.17680	1,129.987	17.43	0.5741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			691.87680	589.187	17.43	0.4259	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,399.53760	1,223.287	15.53	0.7108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			294.83760	354.087	15.53	0.2892	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,063.46580	1,200.442	17.57	0.5912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			658.16580	559.642	17.57	0.4088	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,489.92430	1,308.002	15.44	0.7373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			255.22430	308.802	15.44	0.2627	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,097.69230	1,886.700	14.93	0.8728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			92.99230	117.500	14.93	0.1272	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,403.64460	2,590.765	19.92	0.8014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			288.34460	239.965	19.92	0.1986	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,377.80220	2,564.259	19.88	0.7989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			292.50220	243.459	19.88	0.2011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,454.72040	1,274.959	15.48	0.7272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			270.02040	325.759	15.48	0.2728	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,588.98010	1,753.416	18.69	0.6964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			463.68010	392.616	18.69	0.3036	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,293.44010	1,124.694	15.66	0.6774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			348.74010	415.494	15.66	0.3226	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,098.30700	2,276.838	19.48	0.7683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			343.00700	286.038	19.48	0.2317	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,280.57960	1,113.334	15.68	0.6731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			355.87960	424.134	15.68	0.3269	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			173.56420	148.865	21.78	0.1261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,478.86420	3,689.665	21.78	0.8739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			174.76280	149.852	21.74	0.1270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,460.06280	3,670.652	21.74	0.8730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,511.49850	1,672.714	18.54	0.6835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			486.19850	411.914	18.54	0.3165	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			174.16330	149.358	21.76	0.1266	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,469.46330	3,680.158	21.76	0.8734	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			581.01860	679.473	16.38	0.4282	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,035.51860	897.973	16.38	0.5718	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			506.86890	595.351	16.15	0.3859	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,179.56890	1,031.551	16.15	0.6141	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			964.16450	1,086.929	17.24	0.5267	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			867.76450	753.329	17.24	0.4733	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,063.61600	2,230.590	19.12	0.7051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			521.41600	450.190	19.12	0.2949	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,959.74300	1,774.139	15.33	0.7947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			211.94300	264.539	15.33	0.2053	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,618.91880	3,375.971	14.08	0.9785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.11880	16.371	14.08	0.0215	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,881.67250	1,698.786	15.48	0.7762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			243.87250	299.186	15.48	0.2238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,313.77320	1,452.759	17.85	0.5870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			771.57320	672.359	17.85	0.4130	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,226.07520	2,022.067	14.58	0.8539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			128.27520	162.467	14.58	0.1461	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,139.49040	1,940.916	14.81	0.8359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			151.69040	191.316	14.81	0.1641	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,929.16910	2,092.540	18.93	0.6874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			556.96910	482.140	18.93	0.3126	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,984.61200	2,149.074	19.01	0.6948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			542.41200	468.674	19.01	0.3052	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			861.61740	752.380	17.50	0.4517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,133.81740	1,262.780	17.50	0.5483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			868.72340	758.750	17.48	0.4547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,120.92340	1,249.150	17.48	0.5453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,108.64960	1,912.135	14.90	0.8292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			160.84960	202.535	14.90	0.1708	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			865.16260	755.561	17.49	0.4532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,127.36260	1,255.961	17.49	0.5468	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,011.62210	895.511	17.58	0.4806	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,149.52210	1,274.211	17.58	0.5194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,013.28750	901.723	17.92	0.4653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,302.08750	1,433.023	17.92	0.5347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,009.79820	898.560	17.94	0.4640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,308.59820	1,439.860	17.94	0.5360	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,016.79020	904.905	17.91	0.4666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,295.59020	1,426.205	17.91	0.5334	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,331.89520	1,460.902	18.04	0.5119	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,158.89520	1,042.102	18.04	0.4881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,160.70300	1,047.303	18.28	0.4750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,480.20300	1,614.403	18.28	0.5250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,157.26270	1,044.157	18.29	0.4739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,486.76270	1,621.257	18.29	0.5261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,164.14790	1,050.468	18.27	0.4762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,473.64790	1,607.568	18.27	0.5238	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,758.27040	1,611.460	17.27	0.6129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			931.77040	1,037.360	17.27	0.3871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,753.50120	1,607.095	17.28	0.6117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			937.00120	1,042.995	17.28	0.3883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,763.05390	1,615.838	17.25	0.6142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			926.55390	1,031.738	17.25	0.3858	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,389.45450	2,224.546	18.61	0.6153	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,445.55450	1,560.346	18.61	0.3847	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,385.50300	2,220.318	18.62	0.6144	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,451.60300	1,566.118	18.62	0.3856	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,381.56210	2,216.109	18.63	0.6136	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,457.66210	1,571.909	18.63	0.3864	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,575.22260	1,691.602	18.87	0.3923	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,429.72260	2,262.802	18.87	0.6077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,558.39470	2,396.252	18.91	0.6187	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,558.09470	1,683.052	18.91	0.3813	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,554.49130	2,391.971	18.92	0.6180	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,564.19130	1,688.771	18.92	0.3820	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,562.29750	2,400.541	18.90	0.6195	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,551.99750	1,677.341	18.90	0.3805	0.00	0	0
Total \$ / R Option												0.00	0	3,048,546
Total \$ / R												870,661,512.90	63,177	4,409,829
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.77750				14.00860			0.0000	923,092.50	67	587
\$ / R MAXI On	19/03/2018	Foreign Exchange Future		13.97650				14.20960			0.0000	0.00	0	17
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		14.16920				14.40470			0.0000	0.00	0	172
\$ / R MAXI On	17/09/2018	Foreign Exchange Future		14.35960				14.59780			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		14.01440				15.79650			0.0000	0.00	0	0
Total \$ / R MAXI Future												923,092.50	67	776
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				51,296.96740	37,691.427	15.21	0.5252	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				25,436.96740	34,941.427	15.21	0.4748	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				50,734.92390	37,227.240	15.22	0.5209	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				25,874.92390	35,477.240	15.22	0.4791	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				51,863.22390	38,160.037	15.19	0.5296	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				25,003.22390	34,410.037	15.19	0.4704	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				86,809.17900	72,359.995	16.04	0.5900	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				37,849.17900	46,709.995	16.04	0.4100	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				86,252.57000	71,865.679	16.06	0.5873	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				38,292.57000	47,215.679	16.06	0.4127	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				87,368.34740	72,857.194	16.03	0.5927	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				37,408.34740	46,207.194	16.03	0.4073	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				102,213.50460	88,321.607	16.31	0.5767	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				54,743.50460	64,401.607	16.31	0.4233	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				101,706.82900	87,863.931	16.33	0.5746	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				55,236.82900	64,943.931	16.33	0.4254	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				102,722.03520	88,781.532	16.30	0.5788	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				54,252.03520	63,861.532	16.30	0.4212	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				122,129.37030	107,886.807	16.42	0.5910	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				64,349.37030	73,926.807	16.42	0.4090	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				123,133.52990	108,804.774	16.40	0.5945	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				63,353.52990	72,844.774	16.40	0.4055	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				122,630.19050	108,344.820	16.41	0.5927	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				63,850.19050	73,384.820	16.41	0.4073	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				216,258.66290	109,324.052	17.27	0.4999	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				73,608.66290	144,884.052	17.27	0.5001	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				215,710.82780	108,999.363	17.28	0.4987	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				74,060.82780	145,559.363	17.28	0.5013	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				216,807.95350	109,649.954	17.25	0.5011	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	14/06/2019	Foreign Exchange Option		14.36	Put			73,157.95350	144,209.954	17.25	0.4989	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												923,092.50	67	776
£ / R	On	31/10/2017	Foreign Exchange Future			18.07680		18.26440			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			18.24240		18.43200			0.0000	0.00	0	199,422
£ / R	On	19/03/2018	Foreign Exchange Future			18.56010		18.75150			0.0000	29,046,556.50	1,565	1,420
£ / R	On	18/06/2018	Foreign Exchange Future			18.86800		19.06300			0.0000	188,680.00	10	3,383
£ / R	On	17/09/2018	Foreign Exchange Future			19.17410		19.37240			0.0000	0.00	0	1,665
£ / R	On	14/06/2019	Foreign Exchange Future			19.86340		20.07820			0.0000	0.00	0	0
Total £ / R Future												29,235,236.50	1,575	205,933
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,195.23030	1,010.671	14.65	0.9486	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			10.83030	13.872	14.65	0.0514	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,185.40930	1,000.924	14.58	0.9476	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			11.00930	14.124	14.58	0.0524	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,205.05500	1,020.426	14.72	0.9496	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			10.65500	13.626	14.72	0.0504	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.52930	2.377	26.98	0.0037	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,711.52930	6,899.977	26.98	0.9963	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			420.91010	497.298	16.40	0.4728	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			652.91010	539.698	16.40	0.5272	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,524.76640	1,679.284	18.44	0.8369	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			156.76640	121.684	18.44	0.1631	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.49230	2.351	26.98	0.0037	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,721.49230	6,909.951	26.98	0.9963	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.45570	2.326	26.98	0.0037	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,731.45570	6,919.926	26.98	0.9963	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,785.24320	1,628.621	16.38	0.7735	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			243.74320	278.522	16.38	0.2265	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,792.17720	1,930.085	18.32	0.7300	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			403.67720	350.185	18.32	0.2700	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,777.55310	1,621.183	16.38	0.7719	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			246.05310	281.083	16.38	0.2281	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,769.87540	1,613.761	16.38	0.7703	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			248.37540	283.661	16.38	0.2297	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,950.36110	1,788.665	16.41	0.8057	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			198.86110	228.565	16.41	0.1943	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,697.14220	1,556.599	16.55	0.6730	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			544.14220	598.598	16.55	0.3270	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,710.16510	1,568.819	16.55	0.6760	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			537.16510	590.819	16.55	0.3240	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,703.64890	1,562.540	16.55	0.6745	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			540.64890	594.540	16.55	0.3255	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,871.12390	1,735.863	16.80	0.6512	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			738.72390	801.763	16.80	0.3488	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,865.04600	1,730.313	16.80	0.6499	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			742.64600	806.213	16.80	0.3501	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,858.97440	1,724.777	16.81	0.6486	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			746.57440	810.677	16.81	0.3514	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,510.24850	2,366.733	16.86	0.6574	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,052.04850	1,123.333	16.86	0.3426	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,504.48870	2,361.120	16.86	0.6564	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,056.28870	1,127.720	16.86	0.3436	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,498.72950	2,355.516	16.86	0.6555	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,060.52950	1,132.116	16.86	0.3445	0.00	0	0
Total £ / R Option												0.00	0	2,200
Total £ / R												29,235,236.50	1,575	208,133
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12335		0.12472			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12579		0.12718			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12819		0.12961			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14172		0.14340			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,487.27820	1,351.396	15.91	0.9545	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			14.87820	16.396	15.91	0.0455	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			637.20320	546.729	16.79	0.6604	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			164.80320	211.729	16.79	0.3396	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			198.03690	162.230	18.77	0.2734	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			725.63690	827.230	18.77	0.7266	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,013.44320	925.914	18.25	0.6738	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			295.14320	346.913	18.25	0.3262	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			523.49700	471.421	19.57	0.4250	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			805.19700	892.421	19.57	0.5750	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,774.52260	1,654.296	16.99	0.8941	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			56.22260	75.296	16.99	0.1059	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			803.11190	742.410	19.44	0.4976	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			841.81190	922.910	19.44	0.5024	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			471.02910	433.877	20.42	0.3316	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,509.72910	1,614.377	20.42	0.6684	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,319.31750	1,230.126	18.30	0.6954	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			358.01750	410.626	18.30	0.3046	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,092.92090	1,992.624	18.94	0.6824	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			752.92090	821.024	18.94	0.3176	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,633.61700	1,546.729	20.11	0.5702	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,293.61700	1,375.129	20.11	0.4298	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,687.26110	2,561.462	17.36	0.8030	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			347.26110	389.862	17.36	0.1970	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	11/10/2017	Foreign Exchange Future			16.10770		16.26520			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.15650		16.31780			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.22250		16.38480			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.26760		16.43030			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.33870		16.50230			0.0000	81,807,870.90	5,007	104,258
€ / R	On	27/12/2017	Foreign Exchange Future			16.37260		16.53630			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.50000		16.66430			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.66720		16.83250			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.99260		17.16090			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.32170		17.49340			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.39620		18.58520			0.0000	0.00	0	0
Total € / R Future												81,807,870.90	5,007	127,891
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			5.09580	14.109	16.83	0.1820	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			290.29580	141.809	16.83	0.8180	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			6.68480	10.841	13.55	0.0537	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			904.48480	747.341	13.55	0.9463	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			95.95470	132.492	12.89	0.3082	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			570.75470	444.992	12.89	0.6918	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			46.48650	60.022	12.80	0.1490	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			966.78650	817.622	12.80	0.8510	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			703.16960	588.008	14.12	0.6451	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			200.86960	249.308	14.12	0.3549	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			580.42790	476.620	14.30	0.5668	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			278.12790	337.920	14.30	0.4332	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			841.37560	715.567	13.93	0.7203	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			139.07560	176.867	13.93	0.2797	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			995.81150	858.699	13.75	0.7893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			93.51150	119.999	13.75	0.2107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,379.20430	2,216.456	16.22	0.9819	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			6.90430	7.756	16.22	0.0181	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			440.77220	524.426	14.80	0.5591	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			413.07220	333.126	14.80	0.4409	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			384.70390	308.849	14.94	0.4162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			482.40390	570.149	14.94	0.5838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.09670	5.223	25.62	0.0089	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,914.79670	5,076.523	25.62	0.9911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,508.33620	2,345.414	16.75	0.9845	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.03620	6.714	16.75	0.0155	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			80.46740	58.752	17.68	0.1017	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,648.16740	1,790.052	17.68	0.8983	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			82.21680	60.221	17.65	0.1039	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		1,629.91680	1,771.521	17.65	0.8961	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		366.12720	438.221	14.52	0.5072	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		478.42720	386.921	14.52	0.4928	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		81.33790	59.481	17.66	0.1028	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		1,639.03790	1,780.781	17.66	0.8972	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put		115.00740	146.743	14.25	0.2274	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call		1,031.30740	899.343	14.25	0.7726	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put		212.22420	253.632	14.85	0.2857	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call		1,076.52420	953.632	14.85	0.7143	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		79.43120	89.291	14.69	0.1095	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		2,042.81190	1,887.455	14.67	0.8894	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		80.31190	90.255	14.67	0.1106	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		78.56110	88.334	14.70	0.1085	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		29.48870	34.195	16.05	0.0451	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2,861.98870	2,701.395	16.05	0.9549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,880.22570	1,728.860	14.48	0.8670	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		97.72570	111.660	14.48	0.1330	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		2,051.93120	1,896.491	14.69	0.8905	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,835.63040	1,687.264	14.50	0.8592	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		103.13040	120.064	14.50	0.1408	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		529.22050	595.908	15.44	0.4405	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		861.72050	763.108	15.44	0.5595	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		2,061.06110	1,905.534	14.70	0.8915	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1,894.39920	1,754.478	14.81	0.7910	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		233.49920	261.878	14.81	0.2090	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		3,438.49900	3,274.814	14.80	0.9630	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		27.59900	32.214	14.80	0.0370	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		1,902.03940	1,761.896	14.81	0.7926	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		231.13940	259.297	14.81	0.2074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		2,092.56280	1,945.774	14.75	0.8279	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		181.66280	203.174	14.75	0.1721	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		3,602.36700	3,749.627	19.96	0.8567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		213.26700	192.227	19.96	0.1433	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		1,886.77960	1,747.076	14.82	0.7894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		235.87960	264.476	14.82	0.2106	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		1,259.26970	1,158.209	15.87	0.5608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		885.86970	956.509	15.87	0.4392	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		1,268.58280	1,167.013	15.85	0.5638	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		875.18280	945.313	15.85	0.4362	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		1,263.91490	1,162.600	15.86	0.5623	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		880.51490	950.900	15.86	0.4377	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		737.40290	791.215	15.74	0.2981	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		2,456.75430	2,321.755	15.75	0.7008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		741.55430	795.555	15.75	0.2992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		2,450.91870	2,316.108	15.75	0.6997	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		745.71870	799.908	15.75	0.3003	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,462.60290	2,327.415	15.74	0.7019	0.00	0	0
Total € / R Option												0.00	0	418,652
Total € / R												81,807,870.90	5,007	546,543
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.72860		10.86120			0.0000	2,145,720.00	200	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.74330		10.87610			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.87490		11.00870			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.01660		11.15200			0.0000	110,166.00	10	1,544
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.15590		11.29350			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.57770		11.72660			0.0000	0.00	0	0
Total AU\$ / R Future												2,255,886.00	210	11,790
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			53.94080	37.514	17.70	0.0992	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,072.74080	1,188.914	17.70	0.9008	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			55.82830	38.955	17.66	0.1025	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,054.62830	1,170.355	17.66	0.8975	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			54.87700	38.228	17.68	0.1009	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,063.67700	1,179.628	17.68	0.8991	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			917.68380	797.759	14.85	0.8596	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			41.58380	54.459	14.85	0.1404	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			908.92990	789.321	14.85	0.8563	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			42.82990	56.021	14.85	0.1437	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			926.46670	806.232	14.86	0.8628	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			40.36670	52.932	14.86	0.1372	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,115.83900	998.451	15.04	0.8165	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			97.13900	113.551	15.04	0.1835	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,107.63680	990.507	15.04	0.8139	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			98.93680	115.607	15.04	0.1861	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,099.46170	982.593	15.03	0.8112	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			100.76170	117.693	15.03	0.1888	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			267.24180	302.151	14.51	0.3259	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			922.73110	820.871	14.50	0.6799	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			260.73110	294.271	14.50	0.3201	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			915.97260	814.796	14.51	0.6770	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			263.97260	298.197	14.51	0.3230	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			909.24180	808.751	14.51	0.6741	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			726.16370	646.753	14.63	0.5373	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			552.66370	610.853	14.63	0.4627	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			721.40050	642.318	14.64	0.5348	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			557.90050	616.418	14.64	0.4652	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			730.95720	651.218	14.62	0.5398	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			547.45720	605.318	14.62	0.4602	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			530.33650	579.716	14.22	0.3594	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,248.66650	1,147.974	14.21	0.6444	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			522.06650	570.274	14.21	0.3556	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,242.79450	1,142.682	14.22	0.6425	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			526.19450	574.982	14.22	0.3575	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,236.93650	1,137.416	14.22	0.6406	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,255,886.00	210	11,790
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.03080		11.16680			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.19470		11.33150			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.35010		11.48850			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			684.28760	568.161	13.35	0.7919	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			57.48760	77.361	13.35	0.2081	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			676.05680	560.580	13.36	0.7870	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			59.25680	79.780	13.36	0.2130	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			692.55820	575.794	13.34	0.7967	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			55.75820	74.994	13.34	0.2033	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,310.44820	1,180.653	13.57	0.8893	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			48.94820	55.953	13.57	0.1107	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,301.27040	1,171.575	13.55	0.8877	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			49.77040	56.875	13.55	0.1123	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,319.63870	1,189.745	13.60	0.8910	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			48.13870	55.045	13.60	0.1090	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			917.36570	815.858	13.85	0.6823	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			248.86570	285.758	13.85	0.3177	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			910.64070	809.848	13.86	0.6793	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			252.14070	289.748	13.86	0.3207	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			924.11650	821.901	13.83	0.6852	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			245.61650	281.801	13.83	0.3148	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	18/12/2017	Foreign Exchange Future			14.20550		14.36510			0.0000	6,392,475.00	450	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.50720		14.66950			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.80490		14.96410			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.34100		16.53010			0.0000	0.00	0	0
Total CHF / R Future												6,392,475.00	450	1,502
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			555.59280	446.582	14.37	0.5910	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			220.49280	271.082	14.37	0.4090	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			549.47740	441.099	14.38	0.5866	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			224.37740	275.599	14.38	0.4134	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			561.75390	452.110	14.37	0.5955	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			216.65390	266.610	14.37	0.4045	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			895.11410	777.064	15.36	0.6164	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			375.61410	419.864	15.36	0.3836	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			889.34510	771.722	15.37	0.6137	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			379.84510	424.522	15.37	0.3863	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			900.90730	782.434	15.35	0.6191	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			371.40730	415.234	15.35	0.3809	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,018.66010	908.688	15.74	0.5827	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			584.56010	633.788	15.74	0.4173	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1,013.62310	903.958	15.76	0.5806	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			589.52310	639.058	15.76	0.4194	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1,008.60350	899.249	15.77	0.5786	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			594.50350	644.349	15.77	0.4214	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,367.11450	2,201.825	15.40	0.7325	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			567.01450	590.825	15.40	0.2675	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,360.41340	2,195.870	15.41	0.7313	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			570.31340	594.870	15.41	0.2687	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,373.82780	2,207.802	15.39	0.7337	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			563.72780	586.802	15.39	0.2663	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												6,392,475.00	450	1,502
CNH / R	On	18/12/2017	Foreign Exchange Future			2.09060		2.10670			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.10930		2.12430			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.12690		2.14170			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.19540		2.21170			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,744.45300	1,599.040	15.59	0.8722	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			77.45300	93.040	15.59	0.1278	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,657.02570	1,513.590	15.56	0.8561	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			90.02570	107.590	15.56	0.1439	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,571.18110	1,429.894	15.53	0.8387	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			104.18110	123.894	15.53	0.1613	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			232.38260	255.949	15.84	0.1976	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,237.68940	2,107.464	15.88	0.8282	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			194.68940	214.464	15.88	0.1718	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,155.89690	2,027.515	15.86	0.8155	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			212.89690	234.515	15.86	0.1845	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,075.38260	1,948.949	15.84	0.8024	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,801.18190	1,694.877	15.72	0.6775	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			584.18190	625.877	15.72	0.3225	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,738.25820	1,634.261	15.74	0.6637	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			621.25820	665.261	15.74	0.3363	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,865.55470	1,756.984	15.69	0.6913	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			548.55470	587.984	15.69	0.3087	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,160.21720	3,039.263	16.33	0.7238	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			843.21720	885.263	16.33	0.2762	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,093.65520	2,973.945	16.32	0.7158	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			876.65520	919.945	16.32	0.2842	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,227.63620	3,105.442	16.34	0.7317	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			810.63620	851.442	16.34	0.2683	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.20640		2.22830			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.25140		2.27330			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.29680		2.31930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.60460		2.63320			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,328.09630	2,102.929	14.94	0.9387	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			45.09630	38.929	14.94	0.0613	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,232.96170	2,010.910	14.98	0.9284	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			49.96170	46.910	14.98	0.0716	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,138.35380	1,920.158	15.02	0.9169	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			55.35380	56.158	15.02	0.0831	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,486.91720	1,335.956	16.00	0.6395	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			553.91720	621.956	16.00	0.3605	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,428.71720	1,281.648	16.09	0.6228	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			595.71720	667.648	16.09	0.3772	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,546.89720	1,392.084	15.92	0.6562	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			513.89720	578.084	15.92	0.3438	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			712.63980	788.281	15.73	0.3592	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,749.61920	1,603.401	15.80	0.6274	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			756.61920	835.401	15.80	0.3726	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,695.06590	1,551.993	15.88	0.6141	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			802.06590	883.993	15.88	0.3859	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,805.63980	1,656.281	15.73	0.6408	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,203.55460	4,957.114	16.27	0.8398	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			471.55460	511.114	16.27	0.1602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,360.43580	5,111.456	16.23	0.8508	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			428.43580	465.456	16.23	0.1492	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,281.64380	5,033.929	16.25	0.8454	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			449.64380	487.929	16.25	0.1546	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76870		1.79770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79780		1.82720			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.82520		1.85510			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.01680		2.05150			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			650.69740	483.620	15.97	0.5096	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			373.69740	496.620	15.97	0.4904	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			597.74900	442.241	16.14	0.4778	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			420.74900	555.241	16.14	0.5222	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			706.91230	528.257	15.80	0.5423	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			329.91230	441.257	15.80	0.4577	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,260.38290	1,062.037	15.79	0.6424	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			388.38290	484.037	15.79	0.3576	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,196.50330	1,007.437	15.89	0.6212	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			424.50330	529.437	15.89	0.3788	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,326.37440	1,118.941	15.69	0.6635	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			354.37440	440.941	15.69	0.3365	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,499.54670	1,300.677	15.84	0.6340	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			548.54670	648.677	15.84	0.3660	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,442.86980	1,249.239	15.95	0.6173	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			591.86980	697.239	15.95	0.3827	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,558.06940	1,353.975	15.74	0.6508	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			507.06940	601.976	15.74	0.3492	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,411.09750	3,136.299	16.52	0.7634	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			596.09750	668.299	16.52	0.2366	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,552.35640	3,274.643	16.49	0.7797	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			537.35640	606.643	16.49	0.2203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,481.23900	3,204.990	16.51	0.7716	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			566.23900	636.990	16.51	0.2284	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13160		0.13410			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13170		0.13380			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13150		0.13360			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.13020			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74150		1.76220			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77100		1.79190			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80020		1.82130			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.94390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.74330		9.89130			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.87100		10.02020			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.99530		10.14590			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.95170		11.14050			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			314.75120	235.465	15.78	0.4740	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			233.45120	302.165	15.78	0.5260	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			309.56700	231.456	15.80	0.4682	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			238.26700	308.156	15.80	0.5318	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			319.99450	239.533	15.75	0.4799	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			228.69450	296.233	15.75	0.5201	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			752.75420	643.826	15.62	0.6819	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			182.55420	222.826	15.62	0.3181	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			745.76760	637.604	15.63	0.6782	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			185.56760	226.604	15.63	0.3218	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			759.77550	650.087	15.62	0.6856	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			179.57550	219.087	15.62	0.3144	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			674.50750	583.104	15.30	0.5741	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			368.60750	427.804	15.30	0.4259	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			669.13310	578.193	15.31	0.5710	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			373.23310	432.893	15.31	0.4290	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			679.91800	588.051	15.29	0.5773	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			364.01800	422.751	15.29	0.4227	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,563.69740	1,420.531	14.90	0.7289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			343.19740	388.831	14.90	0.2711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,556.69820	1,414.312	14.91	0.7270	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			346.19820	392.612	14.91	0.2730	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,570.70970	1,426.776	14.89	0.7307	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			340.20970	385.076	14.89	0.2693	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.35100		1.34110			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35100		1.35390			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35100		1.36680			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.44730		1.46890			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			411.00000	510.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			311.00000	410.000		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			211.00000	310.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			539.00000	510.000		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			439.00000	410.000		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			339.00000	310.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			468.00000	310.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			368.00000	210.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			568.00000	410.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,489.00000	1,273.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,389.00000	1,173.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,589.00000	1,373.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32410		1.31580			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32800		1.31960			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33160		1.32340			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18590		1.17800			0.0000	0.00	0	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19250		1.18460			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19930		1.19130			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	40
Total QUANTO € / \$												0.00	0	40
RAIN	On	18/12/2017	Foreign Exchange Future			24,508.39000		24,761.32000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,910.75000		25,162.54000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Future			10.17520		10.28450			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.33650		10.44620			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.49390		10.60360			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.59870		11.73630			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			555.01360	467.891	14.02	0.7358	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			80.51360	102.691	14.02	0.2642	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			547.53090	460.932	14.03	0.7301	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			83.03090	105.732	14.03	0.2699	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			562.55710	474.911	14.00	0.7414	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			78.05710	99.711	14.00	0.2586	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			680.99250	601.266	14.33	0.6695	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			194.79250	224.766	14.33	0.3305	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			674.58610	595.248	14.35	0.6655	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			198.38610	228.748	14.35	0.3345	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			687.45660	607.324	14.32	0.6734	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			191.25660	220.824	14.32	0.3266	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			785.95820	707.617	14.26	0.6490	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			282.35820	313.717	14.26	0.3510	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			779.97840	701.979	14.27	0.6458	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			286.37840	318.079	14.27	0.3542	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			791.97500	713.293	14.25	0.6522	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			278.37500	309.393	14.25	0.3478	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,973.37910	1,857.900	14.80	0.8077	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			237.07910	259.200	14.80	0.1923	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,965.72480	1,850.397	14.80	0.8063	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			239.42480	261.697	14.80	0.1937	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,981.04550	1,865.419	14.80	0.8091	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			234.74550	256.718	14.80	0.1909	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Future			3.67460		3.67440			0.0000	68,531,290.00	18,650	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.63070		3.62940			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.58970		3.58570			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.60330		3.59880			0.0000	0.00	0	0
Total TRY / R Future									68,531,290.00	18,650	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			59.41380	58.326	13.55	0.3936	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			125.01380	123.725	13.55	0.6064	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			55.96490	54.904	13.59	0.3767	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			131.56490	130.304	13.59	0.6233	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			63.02750	61.914	13.52	0.4109	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			118.62750	117.314	13.52	0.5891	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			193.54400	194.022	13.91	0.6489	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			84.14400	83.321	13.91	0.3511	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			187.27780	187.725	13.89	0.6375	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			87.87780	87.025	13.89	0.3625	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			199.92330	200.432	13.93	0.6600	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			80.52330	79.731	13.93	0.3400	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			142.58660	142.888	14.67	0.4607	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			216.88660	213.188	14.67	0.5393	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			138.75860	139.025	14.69	0.4520	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			223.05860	219.325	14.69	0.5480	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			146.50020	146.837	14.65	0.4696	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			210.80020	207.137	14.65	0.5304	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			330.49270	331.111	15.66	0.5858	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			251.69270	247.811	15.66	0.4142	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			325.56090	326.134	15.66	0.5803	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			256.76090	252.834	15.66	0.4197	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			320.68470	321.213	15.66	0.5749	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			261.88470	257.913	15.66	0.4251	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												68,531,290.00	18,650	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39590		1.42310			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37880		1.40530			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36230		1.38830			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.34830			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 059 807 363.80	89,136	1,711,085
Total Options												0.00	0	3,469,398
Grand Total:												1,059,807,363.80	89,136	5,180,483