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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/07/2017 Foreign Exchange Future			12.95350		13.03460			0.0000	12,551,941.50	969	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.99150		13.03900			0.0000	168,889.50	13	8,297
\$ / R On 04/08/2017 Foreign Exchange Future			12.99360		13.04760			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.00850		13.06250			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.01920		13.07320			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.02130		13.07540			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.04690		13.10100			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.04900		13.10310			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.05110		13.10530			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.08920		13.14350			0.0000	835,784,687.60	63,853	818,804
\$ / R On 27/09/2017 Foreign Exchange Future			13.10820		13.16270			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.11030		13.16480			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.11240		13.16690			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.16210		13.21730			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.17040		13.22570			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.20520		13.26090			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.23580		13.29200			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.27040		13.32710			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.27650		13.33330			0.0000	33,921,457.50	2,555	118,304
\$ / R On 22/12/2017 Foreign Exchange Future			13.28470		13.34160			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.29490		13.35190			0.0000	0.00	0	916

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018			13.30710	13.36430				0.0000	0.00	0	0
\$ / R	On	09/01/2018			13.32140	13.37880				0.0000	0.00	0	0
\$ / R	On	31/01/2018			13.36620	13.42410				0.0000	0.00	0	0
\$ / R	On	01/02/2018			13.36820	13.42610				0.0000	0.00	0	0
\$ / R	On	13/02/2018			13.39170	13.44980				0.0000	0.00	0	70
\$ / R	On	15/02/2018			13.39570	13.45380				0.0000	0.00	0	0
\$ / R	On	19/03/2018			13.45850	13.51700				0.0000	534,437,035.00	39,710	61,116
\$ / R	On	25/04/2018			13.53120	13.59020				0.0000	0.00	0	0
\$ / R	On	11/05/2018			13.56220	13.62130				0.0000	0.00	0	70
\$ / R	On	15/05/2018			13.56980	13.62910				0.0000	0.00	0	0
\$ / R	On	18/06/2018			13.63510	13.69490				0.0000	0.00	0	100,881
\$ / R	On	13/08/2018			13.74420	13.80460				0.0000	0.00	0	70
\$ / R	On	17/09/2018			13.81560	13.87560				0.0000	0.00	0	400
\$ / R	On	13/11/2018			13.93190	13.99130				0.0000	0.00	0	70
\$ / R	On	14/12/2018			13.99520	14.05420				0.0000	0.00	0	0
\$ / R	On	13/02/2019			14.11970	14.17810				0.0000	0.00	0	70
\$ / R	On	18/03/2019			14.18700	14.24500				0.0000	0.00	0	2,500
\$ / R	On	14/06/2019			14.36660	14.42370				0.0000	0.00	0	0
\$ / R	On	12/06/2020			15.21420	15.24700				0.0000	0.00	0	0
\$ / R	On	28/07/2020			15.32330	15.35250				0.0000	0.00	0	84,000
\$ / R	On	14/09/2020			15.43710	15.46260				0.0000	0.00	0	184,000
Total \$ / R Future											1,416,864,011.10	107,100	1,392,936
\$ / R	On	27/07/2017		13.50	Put		466.02010	546.500	14.05	1.0000	0.00	0	0
\$ / R	On	27/07/2017		13.50	Call		0.62010	0.000	14.05	0.0000	0.00	0	0
\$ / R	On	27/07/2017		16.53	Put		3,495.40000	3,576.500	14.05	1.0000	0.00	0	0
\$ / R	On	27/07/2017		16.53	Call		0.00000	0.000	14.05	0.0000	0.00	0	0
\$ / R	On	31/07/2017		13.72	Put		683.37640	729.483	22.19	0.9903	0.00	0	0
\$ / R	On	31/07/2017		13.72	Call		2.37640	0.983	22.19	0.0097	0.00	0	0
\$ / R	On	04/08/2017		13.30	Put		288.23690	326.326	14.50	0.8588	0.00	0	0
\$ / R	On	04/08/2017		13.30	Call		35.83690	19.926	14.50	0.1412	0.00	0	0
\$ / R	On	11/08/2017		13.75	Call		14.84960	8.400	16.25	0.0478	0.00	0	0
\$ / R	On	11/08/2017		13.20	Put		233.34120	260.163	13.65	0.6964	0.00	0	0
\$ / R	On	11/08/2017		13.20	Call		95.84120	68.663	13.65	0.3036	0.00	0	20,000
\$ / R	On	11/08/2017		13.75	Put		702.34960	749.900	16.25	0.9522	0.00	0	0
\$ / R	On	16/08/2017		13.12	Put		197.90030	220.524	13.54	0.5900	0.00	0	0
\$ / R	On	16/08/2017		13.12	Call		151.10030	119.724	13.54	0.4100	0.00	0	0
\$ / R	On	17/08/2017		13.35	Put		361.21120	394.142	14.68	0.7550	0.00	0	34,000
\$ / R	On	17/08/2017		13.35	Call		86.61120	65.442	14.68	0.2450	0.00	0	0
\$ / R	On	29/08/2017		13.50	Put		501.27000	534.095	15.29	0.7642	0.00	0	60
\$ / R	On	29/08/2017		13.50	Call		102.27000	80.995	15.29	0.2358	0.00	0	0
\$ / R	On	29/08/2017		16.84	Put		3,740.22400	3,794.112	30.27	0.9971	0.00	0	0
\$ / R	On	29/08/2017		16.84	Call		1.22400	1.012	30.27	0.0029	0.00	0	60
\$ / R	On	30/08/2017		13.05	Put		201.09610	216.545	13.60	0.4925	0.00	0	0
\$ / R	On	30/08/2017		13.05	Call		254.19610	215.545	13.60	0.5075	0.00	0	0
\$ / R	On	31/08/2017		12.97	Put		166.61150	179.683	13.55	0.4327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			301.91150	260.783	13.55	0.5673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			854.80700	892.051	16.84	0.8171	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			112.49530	93.656	16.58	0.2070	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			253.40030	221.478	14.73	0.4249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			359.90030	382.278	14.73	0.5751	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			518.02040	546.468	15.50	0.6803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			181.52040	155.669	15.50	0.3197	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			648.28630	680.737	16.07	0.7436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			84.67710	69.434	17.13	0.1592	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			178.31820	190.304	13.90	0.3816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			421.81820	379.504	13.90	0.6184	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			662.28440	613.582	13.33	0.8034	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			68.78440	74.382	13.33	0.1966	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			778.99530	814.456	16.58	0.7930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			189.61920	163.014	15.40	0.3322	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			922.18180	870.200	13.57	0.9044	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			28.68180	31.000	13.57	0.0956	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			328.78820	349.779	14.57	0.5494	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			272.28820	238.979	14.57	0.4506	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			941.17710	980.234	17.13	0.8408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			24.64260	26.896	13.67	0.0843	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,165.05750	1,207.919	17.86	0.8878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			58.55750	47.119	17.86	0.1122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			913.05470	861.086	13.55	0.9021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			29.55470	31.886	13.55	0.0979	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			496.11920	523.814	15.40	0.6678	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			235.74860	205.198	14.90	0.4001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			288.03670	306.452	14.33	0.5118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			301.53670	265.652	14.33	0.4882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			623.88020	575.924	13.41	0.7797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			80.38020	86.724	13.41	0.2203	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			968.14260	916.096	13.67	0.9157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			114.19430	95.149	16.55	0.2099	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			889.10200	927.092	16.96	0.8270	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			92.60200	76.292	16.96	0.1730	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,359.26740	3,413.272	24.04	0.9935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.76740	2.472	24.04	0.0065	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			392.24860	415.998	14.90	0.5999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			26.87030	20.500	18.70	0.0534	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			145.95730	123.664	16.01	0.2633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			632.45730	664.464	16.01	0.7367	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			131.88740	111.125	16.24	0.2401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			688.38740	721.925	16.24	0.7599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			770.69430	805.949	16.55	0.7901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			58.43700	63.331	13.24	0.1742	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,443.15630	1,489.122	18.48	0.9288	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			36.65630	28.322	18.48	0.0712	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,238.63020	1,282.506	18.09	0.8996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			52.13020	41.706	18.09	0.1004	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,603.37030	1,651.300	18.70	0.9466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			13.01030	14.922	14.08	0.0499	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,396.61720	1,441.918	18.42	0.9227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			40.11720	31.118	18.42	0.0773	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,872.43800	1,922.740	19.05	0.9671	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			15.93800	11.940	19.05	0.0329	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			701.93700	652.531	13.24	0.8258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			63.00080	50.881	17.71	0.1204	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			296.98010	261.682	14.37	0.4827	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			293.48010	312.482	14.37	0.5173	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			483.55540	439.151	13.74	0.6747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			140.05540	149.951	13.74	0.3253	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,156.51030	1,104.122	14.08	0.9501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			28.39580	21.711	18.66	0.0562	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			532.81270	561.758	15.57	0.6883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			176.31270	150.958	15.57	0.3117	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,859.67200	2,913.539	21.48	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			3.17200	2.739	21.48	0.0079	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,119.50080	1,161.681	17.71	0.8796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			460.41910	486.831	15.24	0.6462	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,859.06920	3,913.164	26.60	0.9943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.56920	2.364	26.60	0.0057	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			42.33870	32.919	18.38	0.0812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,368.83870	1,413.719	18.38	0.9188	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,574.89580	1,622.511	18.66	0.9438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			2.63010	2.393	25.58	0.0060	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			365.83330	325.785	14.07	0.5613	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			222.33330	236.585	14.07	0.4387	4,731,696.00	20,000	21,600
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,856.98640	4,911.200	26.86	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.48640	0.400	26.86	0.0011	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			203.91910	176.031	15.24	0.3538	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,229.38990	1,273.145	18.06	0.8982	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,889.06190	3,943.161	26.76	0.9943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			2.56190	2.361	26.76	0.0057	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			61.18160	49.339	17.77	0.1171	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,137.68160	1,180.139	17.77	0.8829	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,659.13010	3,713.193	25.58	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			737.45400	772.166	16.44	0.7784	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986.856.50000	986,910.800	26.86	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.86	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,259.32800	3,313.310	23.53	0.9932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			2.82800	2.511	23.53	0.0068	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			52.88990	42.345	18.06	0.1018	0.00	0	0

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\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,228.07210	4,282.119	26.86	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		122.70850	102.984	16.41	0.2247	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		729.20850	763.784	16.41	0.7753	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		516.56450	471.192	13.66	0.7022	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		123.06450	131.992	13.66	0.2978	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		120.95400	101.366	16.44	0.2216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.54390	1.295	26.86	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,238.04390	4,292.095	26.86	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.51620	1.271	26.86	0.0032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,248.01620	4,302.071	26.86	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.57210	1.319	26.86	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		0.00000	170.705	15.30	0.3450	170,704.70	1,000	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		98.30700	81.251	16.84	0.1829	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		0.00000	621.270	13.31	0.8080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		0.00000	72.070	13.31	0.1920	72,069.90	1,000	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		0.00000	346.565	14.00	0.5842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		0.00000	217.365	14.00	0.4158	217,365.10	1,000	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		0.00000	501.505	15.30	0.6550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		141.78630	119.937	16.07	0.2564	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		292.47550	257.763	14.40	0.4773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		298.97550	318.563	14.40	0.5227	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,622.39740	1,670.530	18.72	0.9484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		25.89740	19.730	18.72	0.0516	0.00	0	4,375
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,970.29490	4,024.800	25.77	0.9932	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.99490	3.000	25.77	0.0068	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		545.47000	572.996	15.64	0.6645	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		208.17000	181.195	15.64	0.3355	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		335.83490	355.302	14.66	0.5226	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		320.63490	285.602	14.66	0.4774	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		254.10280	268.288	14.31	0.4412	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		401.00280	360.688	14.31	0.5588	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,666.83920	1,710.382	18.89	0.8899	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		74.13920	62.482	18.89	0.1101	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,041.25520	1,075.635	17.31	0.7708	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		166.95520	146.035	17.31	0.2292	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		557.75600	513.472	14.36	0.6188	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		252.05600	263.072	14.36	0.3812	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		581.23510	604.690	15.71	0.6079	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		306.93510	275.090	15.71	0.3921	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,227.23200	4,281.785	21.34	0.9950	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		2.93200	2.185	21.34	0.0050	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		951.47410	983.019	17.01	0.7147	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		232.37410	208.220	17.01	0.2853	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,459.26860	4,511.523	21.92	0.9871	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		11.26860	7.323	21.92	0.0129	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		613.39890	636.293	15.87	0.5665	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	28/11/2017	Foreign Exchange Option	13.50	Call		405.39890	372.093	15.87	0.4335	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		648.58570	671.713	16.01	0.5576	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		445.68570	412.113	16.01	0.4424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		35.95940	29.936	23.21	0.0403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,012.65940	4,063.436	23.21	0.9597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		36.31060	30.525	23.21	0.0410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,993.01060	4,044.025	23.21	0.9590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		425.26680	441.870	15.19	0.4411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		608.56680	568.370	15.19	0.5589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		632.67670	591.889	15.10	0.5748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		399.37670	415.389	15.10	0.4252	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		36.13480	30.229	23.21	0.0407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,002.83480	4,053.729	23.21	0.9593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		594.49980	554.656	15.24	0.5494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		441.19980	458.156	15.24	0.4506	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		580.72740	541.237	15.29	0.5399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		457.42740	474.737	15.29	0.4601	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		835.24980	862.429	16.59	0.6252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		368.54980	338.929	16.59	0.3748	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,067.91460	1,016.854	13.96	0.7946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		134.61460	140.354	13.96	0.2054	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		500.62820	465.005	15.70	0.4822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		567.32820	588.505	15.70	0.5178	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		479.51780	497.301	15.36	0.4725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		562.81780	523.801	15.36	0.5275	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		889.92020	842.920	14.29	0.7202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		206.62020	216.420	14.29	0.2798	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,916.29030	1,958.292	19.26	0.8434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		139.59030	124.792	19.26	0.1566	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,271.78010	2,316.896	19.94	0.8797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		105.08010	93.396	19.94	0.1203	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,216.27180	1,163.290	13.74	0.8446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		92.97180	96.790	13.74	0.1554	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,624.02350	1,567.225	13.96	0.9247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		40.72350	40.725	13.96	0.0753	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		339.09490	311.009	16.83	0.3490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		915.79490	944.509	16.83	0.6510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		994.28080	944.410	14.08	0.7660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		160.98080	167.910	14.08	0.2340	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		622.93180	582.379	15.13	0.5684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		409.63180	425.879	15.13	0.4316	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		397.72440	366.657	16.36	0.3997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		764.42440	790.157	16.36	0.6003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,970.85040	3,020.001	21.28	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		64.15040	56.501	21.28	0.0749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,818.21080	1,859.196	19.07	0.8312	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		151.51080	135.696	19.07	0.1688	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		630.29110	653.020	15.92	0.5466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		463.59110	429.520	15.92	0.4534	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,391.96550	1,337.372	13.49	0.8916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		58.66550	60.872	13.49	0.1084	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		571.71010	532.457	15.33	0.5337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		468.41010	485.957	15.33	0.4663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,925.25810	1,967.349	19.28	0.8445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		138.55810	123.849	19.28	0.1555	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		276.93390	252.764	17.44	0.2924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,123.63390	1,156.264	17.44	0.7076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,904.65500	3,956.070	23.11	0.9565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		37.95500	32.570	23.11	0.0435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		683.43320	641.473	14.92	0.6070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		350.13320	364.973	14.92	0.3930	3,021,980.58	8,280	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,744.59370	4,797.635	23.21	0.9792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		17.89370	14.135	23.21	0.0208	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		296.17220	270.703	17.23	0.3102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,052.87220	1,084.203	17.23	0.6898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,875.22720	3,926.588	23.05	0.9558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		38.52720	33.088	23.05	0.0442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		214.47220	194.832	18.22	0.2323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,411.17220	1,448.332	18.22	0.7677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,532.88230	3,583.540	22.39	0.9465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		46.18230	40.040	22.39	0.0535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		283.18620	258.588	17.37	0.2982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,099.88620	1,132.088	17.37	0.7018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		520.24840	483.841	15.59	0.4970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		536.94840	557.341	15.59	0.5030	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		316.90010	290.080	17.03	0.3291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		983.60010	1,013.580	17.03	0.6709	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,836.00830	3,887.295	22.98	0.9548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		39.30830	33.795	22.98	0.0452	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		74.26350	65.836	20.83	0.0868	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,740.96350	2,789.336	20.83	0.9132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		508.38710	472.450	15.65	0.4881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		555.08710	575.950	15.65	0.5119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		219.13850	199.143	18.15	0.2370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,385.83850	1,422.643	18.15	0.7630	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,270.27840	3,320.294	21.87	0.9377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		53.57840	46.794	21.87	0.0623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,943.91150	3,995.398	23.19	0.9574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		37.21150	31.898	23.19	0.0426	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		634.26800	656.791	15.95	0.5428	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		475.86800	441.491	15.95	0.4572	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,699.60100	4,752.111	23.31	0.9761	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		21.20100	16.811	23.31	0.0239	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		728.61170	753.208	16.22	0.5759	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		440.51170	408.108	16.22	0.4241	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		596.42660	617.678	15.75	0.5146	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		530.72660	494.778	15.75	0.4854	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,705.70100	1,744.526	18.71	0.7921	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		204.50100	185.926	18.71	0.2079	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		649.03140	608.998	15.32	0.5558	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		470.23140	487.598	15.32	0.4442	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,603.46530	1,641.096	18.52	0.7760	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		222.26530	202.496	18.52	0.2240	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		542.56880	560.934	15.55	0.4601	0.00	0	7,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		666.66880	627.134	15.55	0.5399	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,260.00010	2,302.868	19.60	0.8383	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		166.10010	151.068	19.60	0.1617	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		462.91330	479.340	15.30	0.4190	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		739.01330	697.540	15.30	0.5810	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,152.38420	1,182.498	17.30	0.6526	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		402.18420	374.198	17.30	0.3474	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,137.99860	1,167.723	17.26	0.6471	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		411.79860	383.423	17.26	0.3529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		115.42580	118.780	14.19	0.1436	17,817,015.00	150,000	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,667.33130	2,710.329	20.02	0.8406	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		184.33130	168.829	20.02	0.1594	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		107.31900	97.901	22.93	0.0914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		238.70750	219.785	19.31	0.2022	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		816.98950	775.546	15.59	0.5743	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		549.98950	567.046	15.59	0.4257	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		904.83620	861.473	15.29	0.6179	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		457.83620	472.973	15.29	0.3821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		483.59750	453.186	17.20	0.3785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		233.74290	241.812	14.55	0.2447	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,442.43860	2,483.815	19.66	0.8206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		209.43860	192.315	19.66	0.1794	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,721.59050	1,756.167	18.49	0.7311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		328.59050	304.667	18.49	0.2689	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,221.70750	2,261.285	19.31	0.7978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		294.39440	272.289	18.77	0.2441	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		758.73550	718.680	15.81	0.5436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		621.73550	640.180	15.81	0.4564	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		577.07970	594.672	15.68	0.4376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		794.07970	753.172	15.68	0.5624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,250.74290	1,200.312	14.55	0.7553	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		941.34130	897.239	15.17	0.6352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		424.34130	438.738	15.17	0.3648	4,387,385.00	10,000	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,186.82110	2,226.094	19.26	0.7939	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	15.46	Call			243.82110	224.594	19.26	0.2061	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,887.39440	1,923.789	18.77	0.7559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,090.00850	4,139.106	22.95	0.9088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			106.69790	96.963	22.95	0.0906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,099.69790	4,148.463	22.95	0.9094	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,080.31900	4,129.401	22.93	0.9086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,813.15550	2,857.268	20.25	0.8519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			170.15550	155.768	20.25	0.1481	46,730,460.00	300,000	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			562.05180	528.288	16.72	0.4291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			955.05180	979.788	16.72	0.5709	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			107.00850	97.606	22.95	0.0912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,146.59750	1,174.686	17.20	0.6215	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,632.42580	1,577.280	14.19	0.8564	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,789.18620	1,823.353	18.47	0.7145	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			379.38620	354.553	18.47	0.2855	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,475.67630	2,515.943	19.54	0.7991	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			255.87630	237.143	19.54	0.2009	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,318.70950	1,347.248	17.47	0.6212	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			540.00950	509.448	17.47	0.3788	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,245.24000	1,272.740	17.29	0.6032	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			574.34000	542.540	17.29	0.3968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,952.18300	2,993.343	20.01	0.8094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			267.08300	248.443	20.01	0.1906	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,870.46460	1,902.963	18.43	0.6923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			455.36460	428.063	18.43	0.3077	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			873.24110	833.418	16.27	0.5297	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			818.34110	838.318	16.27	0.4703	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,145.67070	1,100.850	15.39	0.6459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			500.77070	515.750	15.39	0.3541	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,486.02330	1,435.654	14.89	0.7543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			291.12330	300.554	14.89	0.2457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,718.64710	2,658.004	12.85	0.9664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.74710	22.904	12.85	0.0336	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,172.32800	1,127.079	15.31	0.6561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			477.42800	491.979	15.31	0.3439	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			849.59210	810.141	16.36	0.5186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			854.69210	875.041	16.36	0.4814	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,195.38380	1,148.488	15.25	0.6643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			460.48380	473.388	15.25	0.3357	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,894.47040	1,927.215	18.47	0.6958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			449.37040	422.314	18.47	0.3042	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			179.96050	167.419	22.27	0.1277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,195.06050	4,242.319	22.27	0.8723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			180.88230	168.280	22.23	0.1284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,175.98230	4,223.180	22.23	0.8716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,189.26140	2,224.781	18.92	0.7349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			384.16140	359.881	18.92	0.2651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			180.42170	167.848	22.25	0.1281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,185.52170	4,232.748	22.25	0.8719	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,490.60010	1,517.499	17.66	0.5993	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			675.20010	641.698	17.66	0.4007	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,704.78440	2,740.557	19.63	0.7376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			440.38440	416.157	19.63	0.2624	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,490.77130	1,442.229	15.43	0.6991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			465.17130	476.629	15.43	0.3009	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,902.19040	2,837.510	11.81	0.9691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			26.59040	21.909	11.81	0.0309	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			691.90770	659.417	18.04	0.3905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,666.30770	1,693.817	18.04	0.6095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,425.63630	1,377.652	15.52	0.6802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			510.03630	522.052	15.52	0.3198	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,888.35940	1,918.085	18.43	0.6429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			623.95940	593.685	18.43	0.3571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			689.41690	657.005	18.05	0.3892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,673.81690	1,701.405	18.05	0.6108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			686.93150	654.598	18.06	0.3880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,681.33150	1,708.998	18.06	0.6120	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,677.66460	1,703.308	18.09	0.5830	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			808.96460	775.208	18.09	0.4170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			815.17810	782.356	18.38	0.4062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,840.97810	1,867.156	18.38	0.5938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			812.65590	779.895	18.39	0.4051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,848.45590	1,874.695	18.39	0.5949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			817.71680	784.826	18.36	0.4073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,833.51680	1,859.626	18.36	0.5927	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,853.23210	1,877.890	18.38	0.5710	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			931.33210	897.590	18.38	0.4290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			937.37940	904.369	18.60	0.4194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,012.37940	2,037.369	18.60	0.5806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			934.82610	901.875	18.61	0.4185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,019.82610	2,044.875	18.61	0.5815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			939.94200	906.872	18.59	0.4204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,004.94200	2,029.872	18.59	0.5796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,415.06670	1,375.908	17.56	0.5476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,361.36670	1,379.308	17.56	0.4524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,411.48780	1,372.178	17.57	0.5464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,367.78780	1,385.578	17.57	0.4536	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,418.64990	1,379.643	17.55	0.5487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,354.94990	1,373.043	17.55	0.4513	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,926.36170	1,927.893	18.56	0.5670	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,839.36170	1,873.693	18.56	0.4330	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,922.71630	1,924.250	18.57	0.5662	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	12/06/2020	Foreign Exchange Option	15.17	Put			1,845.71630	1,880.050	18.57	0.4338	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,919.07980	1,920.626	18.58	0.5654	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,852.07980	1,886.426	18.58	0.4346	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,968.34630	2,003.186	18.73	0.4392	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,950.84630	1,956.486	18.73	0.5608	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,079.09170	2,077.693	18.79	0.5727	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,966.49170	1,990.593	18.79	0.4273	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,075.36310	2,073.977	18.79	0.5720	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,972.76310	1,996.877	18.79	0.4280	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,082.82860	2,081.406	18.78	0.5735	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,960.22860	1,984.306	18.78	0.4265	0.00	0	0
Total \$ / R Option												77,148,676.28	491,280	2,278,076
Total \$ / R												1,494,012,687.38	598,380	3,671,012
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.08920		13.14350			0.0000	13,089.20	1	409
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.27650		13.33330			0.0000	265,530.00	20	91
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.45850		13.51700			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.63510		13.69490			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.36660		13.87560			0.0000	0.00	0	0
Total \$ / R MAXI Future												278,619.20	21	686
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,199.43400	891.129	19.25	0.0252	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			201,849.43400	206,971.129	19.25	0.9748	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,176.83510	873.862	19.26	0.0247	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			202,826.83510	207,953.862	19.26	0.9753	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,222.49070	908.732	19.23	0.0256	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			200,872.49070	205,988.732	19.23	0.9744	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			38,284.11470	35,250.073	16.47	0.3871	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			79,954.11470	82,600.073	16.47	0.6129	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			37,993.74900	34,973.989	16.50	0.3846	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			80,663.74900	83,323.989	16.50	0.6154	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			38,576.84730	35,528.479	16.45	0.3896	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			79,246.84730	81,878.479	16.45	0.6104	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			82,854.44400	85,104.086	16.40	0.5321	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			62,201.71420	58,613.818	16.41	0.4658	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			83,501.71420	85,763.818	16.41	0.5342	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			62,909.28860	59,296.880	16.38	0.4700	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			82,209.28860	84,446.880	16.38	0.5300	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			62,554.44400	58,954.086	16.40	0.4679	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			76,424.87460	72,701.501	16.69	0.4774	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			99,934.87460	102,191.501	16.69	0.5226	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			76,075.18330	72,361.711	16.71	0.4756	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			100,585.18330	102,851.711	16.71	0.5244	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			76,775.79880	73,043.028	16.68	0.4791	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			99,285.79880	101,533.028	16.68	0.5209	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	14.37	Call	112,709.21130	137,400.334	17.54	0.5475	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.37	Put	162,149.21130	137,740.334	17.54	0.4525	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.38	Call	112,401.12180	137,040.546	17.55	0.5464	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.38	Put	162,841.12180	138,380.546	17.55	0.4536	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.36	Call	113,017.63750	137,762.110	17.52	0.5486	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.36	Put	161,457.63750	137,102.110	17.52	0.4514	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											278,619.20	21	686
£ / R	On	31/07/2017	Foreign Exchange	Future	16.99770		17.01990		0.0000		424,942.50	25	25
£ / R	On	18/09/2017	Foreign Exchange	Future	17.15110		17.18360		0.0000		579,141,193.70	33,767	64,030
£ / R	On	18/12/2017	Foreign Exchange	Future	17.44720		17.48240		0.0000		26,170,800.00	1,500	9,497
£ / R	On	19/03/2018	Foreign Exchange	Future	17.73810		17.77620		0.0000		0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange	Future	18.02490		18.06290		0.0000		0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange	Future	18.31870		18.35700		0.0000		0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange	Future	19.22640		19.25790		0.0000		0.00	0	0
Total £ / R Future											605,736,936.20	35,292	78,659
£ / R	On	31/07/2017	Foreign Exchange	Option	16.61	Put	17.96060	11.592	16.27	0.0864	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange	Option	16.61	Call	427.86060	399.292	16.27	0.9136	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	16.70	Put	196.13560	193.790	14.66	0.3068	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	16.70	Call	679.73560	644.890	14.66	0.6932	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange	Option	17.80	Put	818.67850	829.226	16.15	0.7166	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.80	Call	202.27850	180.326	16.15	0.2834	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.50	Put	1,403.49400	1,423.232	17.39	0.8664	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.99	Put	968.37080	981.565	16.51	0.7666	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.50	Call	87.09400	74.332	17.39	0.1336	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange	Option	18.00	Call	160.07720	140.907	16.53	0.2310	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.00	Put	976.47720	989.807	16.53	0.7690	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.01	Call	158.20500	139.137	16.55	0.2286	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.01	Put	984.60500	998.037	16.55	0.7714	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.99	Call	161.97080	142.665	16.51	0.2334	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.14	Call	4.05300	2.194	20.88	0.0033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.14	Put	7,661.65300	7,694.994	20.88	0.9967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.15	Call	4.01690	2.172	20.88	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.15	Put	7,671.61690	7,704.972	20.88	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.16	Call	3.98100	2.151	20.88	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.16	Put	7,681.58100	7,714.951	20.88	0.9968	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.22	Call	1,233.35310	1,195.229	16.33	0.6148	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.22	Put	677.15310	677.129	16.33	0.3852	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.23	Call	1,228.02710	1,189.937	16.33	0.6130	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.23	Put	681.82710	681.837	16.33	0.3870	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.21	Call	1,238.69720	1,200.534	16.32	0.6165	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange	Option	17.21	Put	672.49720	672.434	16.32	0.3835	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.90	Call	1,240.44570	1,206.106	16.89	0.5491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,077.54570	1,081.206	16.89	0.4509	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,235.94310	1,201.622	16.89	0.5477	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,083.04310	1,086.722	16.89	0.4523	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,244.96250	1,210.604	16.88	0.5505	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,072.06250	1,075.704	16.88	0.4495	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,390.33240	1,356.740	16.98	0.5444	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,283.33240	1,288.040	16.98	0.4556	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,386.00450	1,352.421	16.99	0.5432	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,289.00450	1,293.721	16.99	0.4568	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,394.68040	1,361.070	16.98	0.5456	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,277.68040	1,282.371	16.98	0.4544	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,066.74760	2,036.649	16.66	0.5995	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,438.84760	1,440.249	16.66	0.4005	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,062.10590	2,032.029	16.66	0.5986	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,444.20590	1,445.629	16.66	0.4014	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,071.38900	2,041.279	16.66	0.6004	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,433.48900	1,434.879	16.66	0.3996	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												605,736,936.20	35,292	80,059
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11751		0.11769			0.0000	0.00	0	5,958
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11971		0.11992			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12196		0.12218			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13268		0.13289			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,073
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.23660	0.215	25.06	0.0007	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,231.53660	4,249.615	25.06	0.9993	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01940	0.017	25.06	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,231.31940	5,249.417	25.06	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.29640	2.127	25.06	0.0061	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,233.59640	3,251.527	25.06	0.9939	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,115.42850	1,103.181	16.17	0.8116	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			123.52850	132.081	16.17	0.1884	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			543.32680	534.994	18.30	0.5146	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			551.42680	563.894	18.30	0.4854	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			253.50440	248.549	20.31	0.2801	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,261.60440	1,277.449	20.31	0.7199	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			832.27640	823.203	18.64	0.5726	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			613.97640	627.503	18.64	0.4274	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			481.07470	475.361	20.24	0.3775	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,262.77470	1,279.661	20.24	0.6225	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,403.77710	1,390.765	16.65	0.7993	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			185.47710	195.065	16.65	0.2007	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,524.72410	1,525.174	19.35	0.5830	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	0.13	Put			1,236.12410	1,257.174	19.35	0.4170	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,182.03490	1,183.155	20.46	0.4797	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,893.43490	1,915.155	20.46	0.5203	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,920.19750	1,917.839	17.07	0.7075	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			631.59750	649.839	17.07	0.2925	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,073
€ / R	On	27/07/2017	Foreign Exchange Future			15.15690		15.16420			0.0000	12,125,520.00	800	0
€ / R	On	31/07/2017	Foreign Exchange Future			15.16390		15.17090			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.24930		15.26590			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.31480		15.33140			0.0000	195,279,014.80	12,751	105,317
€ / R	On	27/09/2017	Foreign Exchange Future			15.34420		15.36100			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.44310		15.46080			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.54600		15.56470			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.61060		15.63000			0.0000	8,585,830.00	550	27,041
€ / R	On	27/12/2017	Foreign Exchange Future			15.63980		15.65950			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.90580		15.92960			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.20290		16.22590			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.51390		17.53660			0.0000	0.00	0	0
Total € / R Future												215,990,364.80	14,101	146,668
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			21.61740	0.000	12.45	0.0000	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			85.81740	56.900	12.45	1.0000	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			5.43420	1.887	13.92	0.0228	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			446.33420	435.787	13.92	0.9772	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			216.89370	212.938	12.70	0.4655	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			272.79370	252.238	12.70	0.5345	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,151.98140	4,168.269	25.02	0.9933	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.38720	3.072	24.93	0.0067	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,131.98720	4,148.272	24.93	0.9933	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.38430	3.071	24.98	0.0067	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,141.98430	4,158.271	24.98	0.9933	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.38140	3.069	25.02	0.0067	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			334.41910	330.338	13.78	0.4730	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			385.41910	364.538	13.78	0.5270	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			435.50640	431.841	14.35	0.4774	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			476.30640	454.941	14.35	0.5226	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			510.83190	506.364	14.52	0.4722	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			565.53190	542.364	14.52	0.5278	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			106.70410	98.032	18.47	0.1163	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,526.70410	2,537.432	18.47	0.8837	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.13470	4.769	20.19	0.0076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,785.13470	5,804.169	20.19	0.9924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			105.95830	97.335	18.48	0.1155	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,535.95830	2,546.735	18.48	0.8845	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			105.21830	96.643	18.49	0.1148	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,545.21830	2,556.043	18.49	0.8852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,104.21720	1,104.594	16.00	0.6681	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			344.21720	325.194	16.00	0.3319	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,570.61620	1,546.207	13.02	0.8960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			70.61620	65.607	13.02	0.1040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,211.90710	1,213.301	16.23	0.6951	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			311.90710	293.901	16.23	0.3049	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,689.35030	1,663.061	13.09	0.9140	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			59.35030	52.461	13.09	0.0860	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			586.57550	581.625	14.66	0.4758	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			626.07550	601.425	14.66	0.5242	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			292.51020	288.947	14.01	0.2543	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			295.64670	292.067	14.02	0.2562	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,368.99560	1,341.650	14.01	0.7477	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			289.39560	285.850	14.01	0.2523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,235.48280	1,207.840	14.10	0.7073	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			355.88280	352.040	14.10	0.2927	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,362.11020	1,334.747	14.01	0.7457	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,203.50040	1,175.799	14.12	0.6969	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			373.90040	369.998	14.12	0.3031	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,355.24670	1,327.867	14.02	0.7438	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,290.64610	1,266.373	14.68	0.6497	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			574.74610	573.473	14.68	0.3503	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,301.37890	1,277.151	14.66	0.6532	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			565.47890	564.252	14.66	0.3468	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,296.00240	1,271.752	14.67	0.6515	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			570.10240	568.852	14.67	0.3485	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,870.47750	1,841.400	16.00	0.6094	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,213.87750	1,207.500	16.00	0.3906	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,879.17990	1,850.144	15.99	0.6115	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,202.57990	1,196.244	15.99	0.3885	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,874.82270	1,845.770	16.00	0.6104	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,208.22270	1,201.871	16.00	0.3896	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												215,990,364.80	14,101	207,826
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.43660		10.41260			0.0000	3,130,980.00	300	25,075
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.57360		10.55080			0.0000	2,643,400.00	250	4,499
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.70770		10.68510			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.83670		10.81470			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.36470		11.33660			0.0000	0.00	0	0
Total AU\$ / R Future												5,774,380.00	550	31,074

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.56170	4.045	18.46	0.0158	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,761.96170	1,737.445	18.46	0.9842	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.47260	3.962	18.49	0.0155	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,771.87260	1,747.362	18.49	0.9845	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.38550	3.880	18.52	0.0152	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,781.78550	1,757.280	18.52	0.9848	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			83.06110	81.639	16.88	0.1478	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,412.26110	1,388.039	16.88	0.8522	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			85.01660	83.588	16.84	0.1509	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,394.21660	1,369.988	16.84	0.8491	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			84.03360	82.606	16.86	0.1494	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,403.23360	1,379.006	16.86	0.8506	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			187.63080	177.710	13.43	0.2456	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			865.59760	878.155	13.43	0.7515	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			190.49760	180.455	13.43	0.2485	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			879.89480	892.693	13.44	0.7572	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			184.79480	174.993	13.44	0.2428	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			872.73080	885.410	13.43	0.7544	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			716.15920	722.202	13.36	0.6229	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			401.45920	385.502	13.36	0.3771	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			710.89320	716.843	13.37	0.6200	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			406.19320	390.143	13.37	0.3800	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			721.46010	727.593	13.35	0.6258	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			396.76010	380.893	13.35	0.3742	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			694.35270	674.286	13.66	0.3982	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,020.37630	1,028.568	13.64	0.6056	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			683.77630	663.868	13.64	0.3944	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,015.65730	1,023.766	13.65	0.6037	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			689.05730	669.066	13.65	0.3963	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,010.95270	1,018.986	13.66	0.6018	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,774,380.00	550	31,074
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.47190		10.49360			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.63050		10.65380			0.0000	5,315,250.00	500	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.78290		10.80720			0.0000	0.00	0	0
Total CAD/ R Future												5,315,250.00	500	1,870
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			34.88100	28.881	15.22	0.1024	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			831.28100	846.981	15.22	0.8976	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			34.06860	28.175	15.25	0.1001	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			840.46860	856.275	15.25	0.8999	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			35.71280	29.604	15.19	0.1047	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			822.11280	837.704	15.19	0.8953	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			418.23280	397.562	13.22	0.5574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			304.43280	307.062	13.22	0.4426	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			413.31910	392.755	13.23	0.5529	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			309.51910	312.255	13.23	0.4471	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			423.19260	402.417	13.20	0.5620	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			299.39260	301.917	13.20	0.4380	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			905.05360	880.953	13.03	0.7600	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			167.85360	168.053	13.03	0.2400	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			897.81010	873.738	13.03	0.7570	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			170.61010	170.838	13.03	0.2430	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			912.32850	888.198	13.03	0.7630	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			165.12850	165.298	13.03	0.2370	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												5,315,250.00	500	1,870
CHF / R	On	18/09/2017	Foreign Exchange Future			13.63020		13.75190			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.90700		14.03330			0.0000	3,476,750.00	250	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.18470		14.31830			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.45200		15.59460			0.0000	0.00	0	0
Total CHF / R Future												3,476,750.00	250	1,715
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			29.06410	14.335	17.79	0.0395	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,667.16410	1,774.135	17.79	0.9605	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			28.70630	14.177	17.83	0.0390	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,676.80630	1,783.977	17.83	0.9610	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			29.42660	14.496	17.75	0.0399	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,657.52660	1,764.296	17.75	0.9601	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			544.10340	458.097	14.78	0.4807	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			540.80340	581.097	14.78	0.5193	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			539.76700	454.380	14.80	0.4777	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			546.46700	587.380	14.80	0.5223	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			548.46590	461.848	14.76	0.4837	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			535.16590	574.848	14.76	0.5163	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			799.17310	699.591	15.05	0.5321	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			630.87310	664.891	15.05	0.4679	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			794.66270	695.279	15.06	0.5298	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			636.36270	670.579	15.06	0.4702	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			803.70710	703.927	15.04	0.5345	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			625.40710	659.227	15.04	0.4655	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			968.87900	973.607	15.75	0.3721	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,833.52570	1,694.861	15.73	0.6304	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			958.92570	962.861	15.73	0.3696	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,828.49580	1,690.227	15.74	0.6291	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			963.89580	968.227	15.74	0.3709	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,823.47900	1,685.607	15.75	0.6279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												3,476,750.00	250	1,715
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93710		1.94090			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95550		1.95900			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97250		1.97600			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97510		1.97740			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			33.60720	27.376	17.26	0.0523	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,224.60720	2,256.376	17.26	0.9477	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			42.47200	34.992	16.95	0.0656	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,033.47200	2,063.992	16.95	0.9344	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			37.53320	30.804	17.09	0.0584	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,128.53320	2,159.804	17.09	0.9416	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			829.20090	795.326	14.66	0.5527	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			639.20090	640.326	14.66	0.4473	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			781.60490	748.271	14.73	0.5306	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			691.60490	693.271	14.73	0.4694	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			738.17610	705.526	14.84	0.5088	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			748.17610	750.526	14.84	0.4912	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			782.44400	783.021	14.97	0.4214	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,246.37480	1,211.411	14.86	0.6125	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			686.37480	686.411	14.86	0.3875	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,193.53260	1,158.825	14.91	0.5956	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			733.53260	733.825	14.91	0.4044	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,142.44400	1,108.021	14.97	0.5786	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,764.70860	1,738.684	16.32	0.5402	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,790.70860	1,787.684	16.32	0.4598	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,724.70800	1,698.702	16.37	0.5314	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,850.70800	1,847.702	16.37	0.4686	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,805.60780	1,779.569	16.28	0.5490	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,731.60780	1,728.569	16.28	0.4510	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.06010		2.07450			0.0000	618,030.00	300	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.10040		2.11610			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36070		2.38530			0.0000	0.00	0	0
Total DKK / R Future												618,030.00	300	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,212.54580	1,116.132	14.69	0.8206	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			67.54580	115.132	14.69	0.1794	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,130.57170	1,032.053	14.48	0.7991	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			85.57170	131.053	14.48	0.2009	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,297.42220	1,202.028	14.91	0.8402	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			52.42220	101.028	14.91	0.1598	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			359.68940	393.418	14.80	0.3016	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,356.84300	1,236.259	14.89	0.6787	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			395.84300	432.259	14.89	0.3213	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,486.65030	1,360.761	14.70	0.7179	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			325.65030	356.761	14.70	0.2821	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,420.68940	1,297.418	14.80	0.6984	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,425.93300	3,241.492	16.37	0.7014	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,072.93300	1,134.492	16.37	0.2986	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,367.50800	3,183.784	16.41	0.6940	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,114.50800	1,176.784	16.41	0.3060	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,487.92790	3,300.084	16.34	0.7088	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,034.92790	1,093.084	16.34	0.2912	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												618,030.00	300	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67850		1.68510			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70650		1.71310			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73270		1.73950			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85830		1.86490			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			16.53270	12.147	19.28	0.0265	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,565.53270	2,627.147	19.28	0.9735	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			14.63670	10.706	19.45	0.0235	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,663.63670	2,725.706	19.45	0.9765	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			12.97120	9.447	19.63	0.0209	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,761.97120	2,824.447	19.63	0.9791	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			472.99940	437.341	16.31	0.3800	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,041.99940	1,072.341	16.31	0.6200	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			444.67740	410.438	16.47	0.3609	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,113.67740	1,145.438	16.47	0.6391	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			503.17370	466.066	16.16	0.4000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			972.17370	1,001.066	16.16	0.6000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			838.28690	859.118	15.75	0.4699	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			891.61450	845.524	15.87	0.5122	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			896.61450	918.524	15.87	0.4878	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			851.74560	806.732	15.99	0.4947	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			956.74560	979.732	15.99	0.5053	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			933.28690	886.118	15.75	0.5301	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,198.37040	2,146.182	16.27	0.6387	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,149.37040	1,163.182	16.27	0.3613	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,152.31720	2,100.511	16.36	0.6290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,203.31720	1,217.511	16.36	0.3710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,245.59640	2,193.034	16.17	0.6486	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,096.59640	1,110.034	16.17	0.3514	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12500		0.12530			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12470		0.12520			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12400		0.12460			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12350		0.12350			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12020		0.11570			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.64920		1.65070			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.67570		1.67770			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70170		1.70440			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.83830		1.84250			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.80570		9.75900			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.92990		9.88410			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.05070		10.00440			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.63980		10.60730			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			862.85730	816.204	16.18	0.8882	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			33.45010	33.543	16.12	0.1168	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			844.45010	797.843	16.12	0.8832	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			32.64380	32.714	16.15	0.1143	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			853.64380	807.014	16.15	0.8857	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			31.85730	31.904	16.18	0.1118	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			418.38620	431.142	14.67	0.5749	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			334.28620	301.242	14.67	0.4251	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			412.95280	425.362	14.65	0.5706	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			338.85280	305.462	14.65	0.4294	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			407.56120	419.621	14.64	0.5663	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			343.46120	309.721	14.64	0.4337	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,030.02340	1,013.165	21.51	0.6712	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			475.62340	412.465	21.51	0.3288	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,024.07310	1,011.231	21.65	0.6684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			479.67310	420.531	21.65	0.3316	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,035.99550	1,015.148	21.37	0.6741	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			471.59550	404.448	21.37	0.3259	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,557.34000	1,582.111	21.19	0.6504	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			870.04000	862.311	21.19	0.3496	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,550.56690	1,575.286	21.17	0.6491	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			873.26690	865.486	21.17	0.3509	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,564.11790	1,588.939	21.22	0.6516	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			866.81790	859.139	21.22	0.3484	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28800		1.28750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29950		1.30090			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31090		1.31400			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33810		1.33320			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			825.00000	820.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			925.00000	920.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			725.00000	720.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			91.00000	105.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			191.00000	205.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			140.00000	109.000		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			40.00000	9.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			60.00000	91.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			132.00000	181.000		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			32.00000	81.000		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			232.00000	281.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 18/09/2017 Foreign Exchange Future			1.31030		1.30740			0.0000	0.00	0	9,929
QUANTO £On 18/12/2017 Foreign Exchange Future			1.31410		1.31120			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.31800		1.31510			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	9,929
Total QUANTO £ / \$									0.00	0	9,929
QUANTO €On 18/09/2017 Foreign Exchange Future			1.17000		1.16650			0.0000	2,274,480.00	1,944	7,161
QUANTO €On 18/12/2017 Foreign Exchange Future			1.17580		1.17230			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.18180		1.17850			0.0000	0.00	0	0
Total QUANTO € / \$ Future									2,274,480.00	1,944	7,161
Total QUANTO € / \$									2,274,480.00	1,944	7,161
RAIN On 18/09/2017 Foreign Exchange Future			22,991.69000		23,036.91000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Future			9.62740		9.66230			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.66920		10.70690			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Call			205.87750	182.203	12.87	0.4991	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Put			183.57750	194.803	12.87	0.5009	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Call			201.05190	177.978	12.90	0.4908	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Put			188.75190	200.578	12.90	0.5092	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Call			210.78720	186.510	12.83	0.5075	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Put			178.48720	189.110	12.83	0.4925	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,223.76080	1,193.227	14.44	0.6649	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			516.86080	524.027	14.44	0.3351	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,218.09460	1,187.560	14.45	0.6631	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			521.19460	528.360	14.45	0.3369	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,229.44760	1,198.920	14.44	0.6668	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			512.54760	519.720	14.44	0.3332	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Future			3.64950		3.64790			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.56700		3.56920			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.41460		3.43790			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 TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			130.59380	129.863	12.61	0.7255	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			32.69380	30.363	12.61	0.2745	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			123.49740	122.652	12.56	0.7063	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			35.59740	33.152	12.56	0.2937	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			137.87500	137.261	12.66	0.7440	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			29.97500	27.761	12.66	0.2560	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			189.04290	184.531	14.11	0.5690	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			139.84290	137.531	14.11	0.4310	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			183.67460	179.110	14.09	0.5591	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			144.47460	142.110	14.09	0.4409	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			194.50780	190.050	14.13	0.5788	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			135.30780	133.050	14.13	0.4212	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			248.81080	234.798	15.01	0.4822	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			330.91080	340.198	15.01	0.5178	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			244.94840	231.006	15.02	0.4768	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			337.04840	346.406	15.02	0.5232	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			241.14070	227.267	15.03	0.4714	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			343.24070	352.667	15.03	0.5286	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.44180		1.44830			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.41850		1.42510			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39320		1.39950			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20070		1.20870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,256,328,821.30	160,058	1,679,308
Total Options												77,148,676.28	491,280	2,340,634
Grand Total:												2,333,477,497.58	651,338	4,019,942