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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/07/2017 Foreign Exchange Future			13.18980		13.00960			0.0000	155,283,515.40	11,773	0
\$ / R On 04/08/2017 Foreign Exchange Future			13.20100		13.01390			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.21620		13.02890			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.22700		13.03960			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.22920		13.04170			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.25530		13.06730			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.25740		13.06950			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.25960		13.07160			0.0000	39,778,800.00	3,000	6,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.29830		13.10970			0.0000	1,700,240,848.20	127,854	707,603
\$ / R On 27/09/2017 Foreign Exchange Future			13.31760		13.12870			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.31980		13.13090			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.32190		13.13300			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.37240		13.18300			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.38080		13.19130			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.41620		13.22630			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.44730		13.25710			0.0000	14,455,847.50	1,075	1,990
\$ / R On 15/12/2017 Foreign Exchange Future			13.48250		13.29190			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.48880		13.29810			0.0000	24,482,172.00	1,815	118,454
\$ / R On 22/12/2017 Foreign Exchange Future			13.49710		13.30630			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.50740		13.31650			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.51990		13.32890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Future			13.53440		13.34320			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.58000		13.38830			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.58210		13.39040			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.60630		13.41410			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.61030		13.41810			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.67450		13.48140			0.0000	715,846,400.50	52,349	111,352
\$ / R	On	25/04/2018	Foreign Exchange Future			13.74880		13.55460			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.78070		13.58580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.78870		13.59360			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.85620		13.65950			0.0000	0.00	0	100,881
\$ / R	On	13/08/2018	Foreign Exchange Future			13.96850		13.76910			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.04140		13.84040			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.16020		13.95650			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.22480		14.01960			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.35190		14.14380			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.42070		14.21100			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.60410		14.39030			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.47800		15.24370			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.59080		15.35370			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.70840		15.46850			0.0000	0.00	0	184,000
Total \$ / R Future												2,650,087,583.60	197,866	1,327,899
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			711.12060	530.200	13.40	1.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			0.72060	0.000	13.40	0.0000	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			306.30730	141.309	14.91	0.6811	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			20.20730	42.309	14.91	0.3189	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			70.16730	126.354	12.91	0.5263	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			728.28100	543.566	14.98	0.9344	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			7.18100	9.766	14.98	0.0656	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			241.26730	110.154	12.91	0.4737	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			204.51920	98.336	13.24	0.3794	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			124.11920	205.336	13.24	0.6206	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			374.76510	226.068	13.84	0.6138	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			66.46510	105.268	13.84	0.3862	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			515.49930	365.279	14.74	0.6625	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			82.79930	120.580	14.74	0.3375	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,773.92910	3,585.717	30.46	0.9970	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.22910	1.017	30.46	0.0030	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			202.55740	117.951	13.64	0.3362	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			222.05740	325.351	13.64	0.6638	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			167.24410	94.231	13.62	0.2823	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			268.84410	383.831	13.62	0.7177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			661.71200	511.582	15.43	0.6676	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			69.53960	90.877	16.52	0.2063	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			179.79400	112.105	13.84	0.2660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			389.49400	510.405	13.84	0.7340	0.00	0	400

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	12.55	Call			629.00600	789.050	13.78	0.8794	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			69.30600	40.750	13.78	0.1206	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			794.64860	635.338	15.94	0.7315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			165.92210	219.784	14.80	0.4278	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			888.16650	1,066.272	14.51	0.9419	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			28.46650	17.972	14.51	0.0581	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			334.76680	228.746	14.21	0.4331	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			244.46680	327.046	14.21	0.5669	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			959.83960	792.577	16.52	0.7937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			24.62250	15.594	14.64	0.0511	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,187.08960	1,011.788	17.22	0.8564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			46.78960	60.088	17.22	0.1436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			878.99730	1,056.786	14.49	0.9404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			29.29730	18.486	14.49	0.0596	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			506.22210	371.484	14.80	0.5722	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			209.54360	277.659	14.33	0.5095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			292.32570	196.807	14.12	0.3928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			272.02570	365.107	14.12	0.6072	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			590.65180	744.732	13.66	0.8649	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			80.95180	46.432	13.66	0.1351	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			934.32250	1,113.894	14.64	0.9489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			95.88000	125.643	15.91	0.2722	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			906.85400	742.026	16.35	0.7754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			76.55400	100.326	16.35	0.2246	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,392.77720	3,203.991	23.26	0.9936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.47720	2.291	23.26	0.0064	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			399.84360	279.359	14.33	0.4905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			20.17750	27.492	18.44	0.0709	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			125.25820	165.088	15.37	0.3412	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			645.55820	496.788	15.37	0.6588	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			112.31680	147.558	15.59	0.3112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			702.61680	549.258	15.59	0.6888	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			786.18000	627.343	15.91	0.7278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			58.90880	35.700	13.90	0.1074	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,468.22030	1,288.536	18.06	0.9077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			27.92030	36.837	18.06	0.0923	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,261.59510	1,084.382	17.44	0.8723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			41.29510	52.682	17.44	0.1277	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,630.47750	1,449.192	18.44	0.9291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			13.48560	8.714	15.12	0.0299	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,420.99440	1,241.633	17.92	0.9006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			30.69440	39.933	17.92	0.0994	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,902.03310	1,717.803	18.87	0.9561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			11.73310	16.103	18.87	0.0439	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			668.60880	834.000	13.90	0.8926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			50.61490	65.255	17.08	0.1545	0.00	0	90

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	13.14	Call		267.92480	359.491	14.13	0.6015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		298.22480	201.191	14.13	0.3985	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		450.78680	582.887	13.72	0.7837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		141.08680	84.587	13.72	0.2163	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,123.18560	1,307.014	15.12	0.9701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		21.37370	29.099	18.40	0.0745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		543.75780	404.788	14.96	0.5976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		153.45780	203.088	14.96	0.4024	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,893.01650	2,704.247	20.58	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		2.71650	2.547	20.58	0.0079	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,140.91490	966.955	17.08	0.8455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		469.68100	339.436	14.64	0.5458	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,892.69110	3,703.895	25.93	0.9944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		2.39110	2.195	25.93	0.0056	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		32.48250	41.923	17.83	0.1039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,392.78250	1,213.623	17.83	0.8961	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,601.67370	1,420.799	18.40	0.9255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		2.41150	2.219	24.86	0.0059	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		334.13760	443.463	13.96	0.6805	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		224.43760	145.163	13.96	0.3195	0.00	0	21,600
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,890.70240	4,702.296	27.54	0.9984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.40240	0.596	27.54	0.0016	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		179.38100	237.736	14.64	0.4542	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,252.24230	1,075.254	17.41	0.8704	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,922.68940	3,733.893	26.09	0.9944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		2.38940	2.193	26.09	0.0056	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		49.04580	63.136	17.13	0.1501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,159.34580	984.836	17.13	0.8499	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,692.71150	3,503.919	24.86	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		752.56140	595.693	15.78	0.7127	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,890.30000	986,701.700	27.54	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	27.54	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,292.81040	3,104.026	22.72	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		2.51040	2.326	22.72	0.0066	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		41.94230	53.554	17.41	0.1296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,261.63290	4,073.630	27.54	0.9953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		103.92190	136.165	15.75	0.2912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		744.22190	587.865	15.75	0.7088	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		483.63400	621.089	13.66	0.8068	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		123.93400	72.789	13.66	0.1932	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		102.26140	133.993	15.78	0.2873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.30850	1.896	27.54	0.0046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,271.60850	4,083.595	27.54	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.28450	1.861	27.54	0.0046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,281.58450	4,093.561	27.54	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.33290	1.930	27.54	0.0047	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	13.42	Call		173.87440	230.400	14.71	0.4435	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		81.63130	106.980	16.22	0.2374	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		636.82950	797.991	13.81	0.8822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		67.12950	39.692	13.81	0.1178	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		355.56870	469.555	13.92	0.7023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		205.86870	131.255	13.92	0.2977	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		484.17440	352.100	14.71	0.5565	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		121.41200	159.882	15.43	0.3324	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		263.87770	353.937	14.15	0.5957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		304.17770	205.637	14.15	0.4043	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,649.71570	1,468.169	18.47	0.9315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		19.41570	26.469	18.47	0.0685	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		871.93130	708.681	16.22	0.7626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		94.34860	123.638	15.94	0.2685	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		226.37700	301.624	14.27	0.5381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		366.67700	253.324	14.27	0.4619	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		528.62970	391.320	14.90	0.5876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		158.32970	209.620	14.90	0.4124	0.00	0	111
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		555.39540	419.912	15.03	0.5781	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		184.09540	237.512	15.03	0.4219	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,004.15020	3,815.497	25.31	0.9928	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.85020	3.097	25.31	0.0072	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		340.53830	239.511	14.32	0.4160	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		291.43830	379.311	14.32	0.5840	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		256.89580	174.569	14.17	0.3344	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		369.89580	476.469	14.17	0.6656	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,686.92160	1,513.404	18.38	0.8673	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		59.92160	75.804	18.38	0.1327	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,261.23090	4,073.002	22.03	0.9918	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		2.53090	3.802	22.03	0.0082	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,052.62100	898.803	16.76	0.7241	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		143.92100	179.603	16.76	0.2759	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		522.47420	643.629	14.30	0.7034	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		251.17420	182.829	14.30	0.2966	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		584.94620	464.163	15.26	0.5322	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		276.24620	344.963	15.26	0.4678	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		959.57020	814.817	16.43	0.6639	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		205.87020	251.017	16.43	0.3361	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		616.04600	500.258	15.37	0.5001	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		373.14600	447.558	15.37	0.4999	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,486.32160	4,297.727	20.22	0.9901	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		3.42160	5.027	20.22	0.0099	0.00	0	60
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		651.12950	535.349	15.49	0.4958	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		413.02950	487.849	15.49	0.5042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		23.89300	28.581	22.16	0.0401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,035.79300	3,849.781	22.16	0.9599	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			24.29890	28.955	22.13	0.0407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,016.19890	3,830.155	22.13	0.9593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			425.62340	337.225	14.84	0.3734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			573.72340	676.025	14.84	0.6266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			597.82670	703.466	14.75	0.6427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			399.72670	314.667	14.75	0.3573	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			24.13800	28.767	22.14	0.0404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,026.03800	3,839.967	22.14	0.9596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			559.66760	659.980	14.88	0.6169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			441.56760	351.180	14.88	0.3831	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			545.91170	644.247	14.93	0.6072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			457.81170	365.447	14.93	0.3928	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			839.98600	709.996	16.03	0.5715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			338.08600	398.796	16.03	0.4285	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,032.72320	1,186.498	13.95	0.8455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			134.62320	97.698	13.95	0.1545	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			467.07120	551.707	15.24	0.5466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			568.97120	462.907	15.24	0.4534	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			479.93020	384.949	15.00	0.4057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			528.03020	623.749	15.00	0.5943	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			854.39850	993.976	14.17	0.7809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			206.29850	155.176	14.17	0.2191	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,932.26960	1,763.394	18.67	0.8222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			120.36960	142.194	18.67	0.1778	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,290.84020	2,115.813	19.31	0.8649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			88.94020	104.613	19.31	0.1351	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,181.35180	1,344.474	13.78	0.8868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			93.25180	65.674	13.78	0.1132	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,587.63890	1,771.538	14.74	0.9403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			39.53890	32.738	14.74	0.0597	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			309.55430	365.006	16.26	0.3994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			921.45430	786.206	16.26	0.6006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			958.94430	1,107.272	14.04	0.8210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			160.84430	118.472	14.04	0.1790	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			588.08210	692.385	14.79	0.6363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			409.98210	323.585	14.79	0.3637	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			366.43750	432.264	15.82	0.4564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			768.33750	643.464	15.82	0.5436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,992.97970	2,811.363	20.52	0.9188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			51.07970	60.163	20.52	0.0812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,833.23850	1,666.495	18.49	0.8079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			131.33850	155.295	18.49	0.1921	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			632.65010	518.964	15.40	0.4844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			430.75010	507.764	15.40	0.5156	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,357.26460	1,535.345	14.11	0.9166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			59.16460	46.545	14.11	0.0834	0.00	0	16,141

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			536.90390	633.928	14.97	0.6008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			468.80390	375.128	14.97	0.3992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,941.32200	1,772.263	18.68	0.8235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			119.42200	141.063	18.68	0.1765	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			249.84450	294.102	16.83	0.3345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,131.74450	985.302	16.83	0.6655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,927.70550	3,741.915	21.99	0.9570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			25.80550	30.715	21.99	0.0430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			648.60840	761.000	14.59	0.6749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			350.50840	272.200	14.59	0.3251	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,772.58380	4,585.570	22.53	0.9784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			10.68380	14.370	22.53	0.0216	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			268.22800	315.969	16.64	0.3551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,060.12800	917.169	16.64	0.6449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,898.23220	3,712.530	21.94	0.9562	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			26.33220	31.330	21.94	0.0438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			190.61180	223.543	17.56	0.2646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,422.51180	1,264.744	17.56	0.7354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,555.41550	3,370.910	21.41	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			33.51550	39.710	21.41	0.0550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			255.81340	301.207	16.76	0.3413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,107.71340	962.407	16.76	0.6587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			486.35090	574.888	15.16	0.5624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			538.25090	436.088	15.16	0.4376	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			288.10220	339.563	16.45	0.3767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			990.00220	850.763	16.45	0.6233	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,858.95440	3,673.373	21.88	0.9550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			27.05440	32.173	21.88	0.0450	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			61.25800	71.686	20.13	0.0956	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,763.15800	2,582.886	20.13	0.9044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			474.69280	560.881	15.21	0.5529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			556.59280	452.081	15.21	0.4471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			195.00940	228.789	17.50	0.2700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,396.90940	1,239.989	17.50	0.7300	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,292.54660	3,109.219	20.99	0.9342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			40.64660	48.019	20.99	0.0658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,967.02260	3,781.117	22.05	0.9581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			25.12260	29.917	22.05	0.0419	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,727.20630	4,540.657	22.75	0.9745	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			13.50630	17.757	22.75	0.0255	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			636.61950	523.381	15.44	0.4816	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			442.91950	520.481	15.44	0.5184	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			731.88630	611.344	15.69	0.5189	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			408.38630	478.744	15.69	0.4811	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			598.12230	491.018	15.27	0.4535	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			497.02230	580.918	15.27	0.5465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,614.98350	1,455.077	17.89	0.7479	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			198.18350	229.477	17.89	0.2521	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,718.19190	1,557.049	18.13	0.7656	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			181.39190	211.449	18.13	0.2344	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			613.86870	714.281	14.94	0.6184	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			470.66870	379.881	14.94	0.3816	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			542.64230	445.993	15.12	0.4022	0.00	0	7,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			630.94230	725.993	15.12	0.5978	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			462.73530	375.087	14.89	0.3602	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			703.13530	807.187	14.89	0.6398	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,275.07190	2,105.023	18.97	0.8212	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			145.47190	167.123	18.97	0.1788	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,157.84930	1,017.871	16.71	0.6128	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			371.94930	424.171	16.71	0.3872	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,143.26190	1,004.389	16.68	0.6070	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			381.36190	434.689	16.68	0.3930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			549.51890	458.032	15.18	0.3739	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			868.53600	980.058	14.91	0.6702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			457.13600	375.558	14.91	0.3298	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			452.30660	510.846	16.67	0.4178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			233.27810	183.218	14.34	0.1993	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,456.53430	2,287.806	19.13	0.8031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			187.93430	212.306	19.13	0.1969	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,731.01480	1,575.655	17.95	0.7035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			302.41480	340.155	17.95	0.2965	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,234.45760	2,069.376	18.79	0.7775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			269.35940	304.306	18.26	0.2694	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			722.89960	817.547	15.38	0.5945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			621.49960	523.047	15.38	0.4055	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			576.69680	482.507	15.26	0.3861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			758.09680	857.007	15.26	0.6139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,214.67810	1,357.718	14.34	0.8007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			904.98120	1,020.411	14.81	0.6873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			423.58120	345.911	14.81	0.3127	0.00	0	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,199.35000	2,034.908	18.73	0.7731	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			220.75000	249.408	18.73	0.2269	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,897.95940	1,739.806	18.26	0.7306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,107.71430	3,923.958	22.08	0.9060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			88.81500	98.125	22.10	0.0937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,117.41500	3,933.625	22.10	0.9063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,098.01530	3,914.294	22.06	0.9056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,829.33000	2,655.715	19.68	0.8385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			150.73000	170.215	19.68	0.1615	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			528.95620	597.955	16.22	0.4730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			957.55620	833.455	16.22	0.5270	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			89.11430	98.458	22.08	0.0940	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,150.90660	1,016.346	16.67	0.5822	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,597.53440	1,766.802	14.37	0.8848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		116.13440	92.302	14.37	0.1152	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,682.71280	2,510.860	19.47	0.8256	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		164.11280	185.360	19.47	0.1744	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		89.41530	98.794	22.06	0.0944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		215.85760	243.876	18.79	0.2225	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		780.91890	882.532	15.18	0.6261	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,488.90980	2,323.117	19.06	0.7804	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		233.50980	261.917	19.06	0.2196	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,797.80440	1,644.997	17.97	0.6874	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		352.40440	393.797	17.97	0.3126	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,323.53520	1,186.981	16.99	0.5865	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		509.33520	567.681	16.99	0.4135	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,249.40360	1,116.749	16.82	0.5671	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		543.00360	605.449	16.82	0.4329	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,877.57180	1,726.685	17.98	0.6658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		427.07180	472.885	17.98	0.3342	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		838.01670	928.000	15.84	0.5715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		818.51670	711.800	15.84	0.4285	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,110.00970	1,228.168	15.05	0.6896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		500.50970	421.968	15.05	0.3104	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,449.30510	1,593.047	14.62	0.7935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		289.80510	236.847	14.62	0.2065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,689.65800	2,880.926	13.88	0.9668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		30.15800	24.726	13.88	0.0332	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,136.66150	1,258.573	15.01	0.6995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		477.16150	402.373	15.01	0.3005	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		814.38250	902.097	15.93	0.5598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		854.88250	745.897	15.93	0.4402	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,158.40660	1,283.301	14.98	0.7073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		458.90660	387.101	14.98	0.2927	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,901.74160	1,750.615	18.03	0.6695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		421.24160	466.815	18.03	0.3305	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		160.61340	175.414	21.64	0.1345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,211.11340	4,029.214	21.64	0.8655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		161.51330	176.409	21.61	0.1352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,192.01330	4,010.209	21.61	0.8648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,198.44830	2,041.650	18.50	0.7117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		357.94830	397.850	18.50	0.2883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		161.06230	175.911	21.63	0.1348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,201.56230	4,019.711	21.63	0.8652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,965.72780	2,795.886	19.57	0.7935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		245.22780	272.086	19.57	0.2065	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,493.55440	1,356.416	17.20	0.5686	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		642.65440	704.916	17.20	0.4314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,713.85150	2,549.604	19.19	0.7191	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		414.25150	451.004	19.19	0.2809	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,454.21750	1,586.945	15.16	0.7358	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		463.81750	395.545	15.16	0.2642	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,871.50280	3,072.800	13.40	0.9627	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		31.10280	31.400	13.40	0.0373	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		660.57180	719.969	17.59	0.4185	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,670.17180	1,528.569	17.59	0.5815	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,389.07790	1,517.571	15.25	0.7174	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		508.67790	436.171	15.25	0.2826	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,893.68190	1,745.359	17.97	0.6173	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		594.08190	646.759	17.97	0.3827	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		658.13050	717.279	17.60	0.4172	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,677.73050	1,535.879	17.60	0.5828	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		655.70040	714.607	17.61	0.4159	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,685.30040	1,543.207	17.61	0.5841	0.00	0	0	
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,681.02550	1,541.368	17.66	0.5559	0.00	0	0	
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		777.52550	841.568	17.66	0.4441	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		784.55390	846.061	17.95	0.4315	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,844.95390	1,701.261	17.95	0.5685	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		782.07120	843.343	17.96	0.4304	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,852.47120	1,708.543	17.96	0.5696	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		787.04670	848.783	17.94	0.4327	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,837.44670	1,693.983	17.94	0.5673	0.00	0	0	
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,856.69810	1,714.623	17.97	0.5464	0.00	0	0	
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		900.49810	966.523	17.97	0.4536	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		907.27800	971.072	18.19	0.4426	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,016.27800	1,870.372	18.19	0.5574	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		904.76380	968.344	18.20	0.4416	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,023.76380	1,877.645	18.20	0.5584	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		909.80140	973.817	18.18	0.4436	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,008.80140	1,863.117	18.18	0.5564	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,381.60940	1,471.922	17.14	0.5738	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,361.30940	1,237.822	17.14	0.4262	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,378.03730	1,468.108	17.15	0.5727	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,367.73730	1,244.008	17.15	0.4273	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,385.19380	1,475.757	17.12	0.5750	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,354.89380	1,231.657	17.12	0.4250	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,942.82400	1,995.930	17.77	0.5869	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,859.12400	1,677.930	17.77	0.4131	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,939.09560	1,991.995	17.78	0.5860	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,865.39560	1,683.995	17.78	0.4140	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,935.36580	1,988.079	17.79	0.5852	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,871.66580	1,690.079	17.79	0.4148	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,988.13720	1,794.594	17.88	0.4204	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,971.83720	2,015.394	17.88	0.5796	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,093.97540	2,163.569	18.15	0.5919	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,975.47540	1,805.169	18.15	0.4081	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,090.23520	2,159.605	18.15	0.5911	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,981.73520	1,811.205	18.15	0.4089	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,097.72390	2,167.530	18.14	0.5926	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,969.22390	1,799.130	18.14	0.4074	0.00	0	0
Total \$ / R Option												0.00	0	2,278,076
Total \$ / R												2,650,087,583.60	197,866	3,605,975
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.29830		13.10970			0.0000	186,176.20	14	411
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.48880		13.29810			0.0000	67,444.00	5	101
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.67450		13.48140			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.85620		13.65950			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.60410		13.84040			0.0000	0.00	0	0
Total \$ / R MAXI Future												253,620.20	19	698
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			875.41690	1,206.159	19.09	0.0337	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			204,905.41690	186,376.159	19.09	0.9663	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			858.46010	1,183.108	19.11	0.0332	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			205,888.46010	187,353.108	19.11	0.9668	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			892.73440	1,229.656	19.08	0.0343	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			203,922.73440	185,399.656	19.08	0.9657	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			35,196.29510	41,518.930	15.93	0.4423	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			80,386.29510	67,638.930	15.93	0.5577	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			34,913.98130	41,185.833	15.95	0.4395	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			81,103.98130	68,305.833	15.95	0.5605	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			35,480.99980	41,855.068	15.91	0.4451	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			79,670.99980	66,975.068	15.91	0.5549	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			59,122.04820	66,842.717	15.90	0.5148	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			82,982.04820	71,392.717	15.90	0.4852	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			58,775.40890	66,451.522	15.92	0.5125	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			83,635.40890	72,001.522	15.92	0.4875	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			59,470.82680	67,236.229	15.89	0.5170	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			82,330.82680	70,786.229	15.89	0.4830	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			73,004.44240	80,936.335	16.26	0.5166	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			100,054.44240	88,316.335	16.26	0.4834	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			72,659.45300	80,555.183	16.28	0.5148	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			100,709.45300	88,935.183	16.28	0.4852	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			73,351.19760	81,319.377	16.25	0.5184	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			99,401.19760	87,699.377	16.25	0.4816	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			109,562.49090	147,218.085	17.14	0.5738	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			162,522.49090	123,808.085	17.14	0.4262	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			109,256.69480	146,826.505	17.15	0.5727	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			163,216.69480	124,416.505	17.15	0.4273	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			109,870.14240	147,610.946	17.13	0.5750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		161,830.14240	123,200.946	17.13	0.4250		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												253,620.20	19	698
£ / R	On	31/07/2017	Foreign Exchange Future			17.31520		17.06360		0.0000		432,880.00	25	0
£ / R	On	18/09/2017	Foreign Exchange Future			17.53930		17.22190		0.0000		5,209,172.10	297	72,684
£ / R	On	18/12/2017	Foreign Exchange Future			17.84290		17.52110		0.0000		1,784,290.00	100	9,497
£ / R	On	19/03/2018	Foreign Exchange Future			18.14130		17.81460		0.0000		0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.43580		18.10250		0.0000		0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.73600		18.39580		0.0000		0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.66140		19.30360		0.0000		0.00	0	0
Total £ / R Future												7,426,342.10	422	87,288
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put		4.35860	0.000	14.90	0.0000		0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call		457.95860	705.200	14.90	1.0000		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		167.17160	93.809	14.88	0.1771		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		689.07160	933.109	14.88	0.8229		0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		769.44010	547.096	15.62	0.5906		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		191.34010	286.396	15.62	0.4094		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		1,355.25790	1,079.424	16.82	0.7980		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		918.77500	677.879	15.95	0.6572		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call		77.15790	118.724	16.82	0.2020		0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		148.78000	224.388	15.97	0.3395		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		926.88000	685.088	15.97	0.6605		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		146.90770	221.627	15.98	0.3362		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		935.00770	692.327	15.98	0.6638		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		150.67500	227.179	15.95	0.3428		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		2.16250	3.139	20.71	0.0045		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,621.06250	7,300.238	20.71	0.9955		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		2.14080	3.108	20.71	0.0045		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,631.04080	7,310.208	20.71	0.9955		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		2.11940	3.077	20.71	0.0045		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,641.01940	7,320.177	20.71	0.9955		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		1,229.92580	1,436.352	16.09	0.6813		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		635.32580	515.052	16.09	0.3187		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		1,224.45080	1,429.987	16.09	0.6797		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		639.85080	518.687	16.09	0.3203		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		1,235.41930	1,442.735	16.09	0.6829		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		630.81930	511.435	16.09	0.3171		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		1,232.68890	1,415.618	16.58	0.6054		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,030.18890	879.818	16.58	0.3946		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		1,228.08200	1,410.521	16.59	0.6040		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,035.58200	884.721	16.59	0.3960		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		1,237.31710	1,420.736	16.58	0.6068		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,024.81710	874.936	16.58	0.3932		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,383.31760	1,564.134	16.67	0.5936	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,237.51760	1,078.134	16.67	0.4064	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,378.90060	1,559.275	16.68	0.5924	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,243.10060	1,083.275	16.68	0.4076	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,387.75490	1,569.015	16.67	0.5948	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,231.95490	1,073.014	16.67	0.4052	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,074.02820	2,270.234	16.36	0.6378	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,400.42820	1,238.834	16.36	0.3622	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,069.31130	2,264.947	16.36	0.6369	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,405.71130	1,243.547	16.36	0.3631	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,078.74480	2,275.520	16.36	0.6387	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,395.14480	1,234.120	16.36	0.3613	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												7,426,342.10	422	88,688
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12065		0.11842			0.0000	0.00	0	5,958
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12294		0.12067			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12523		0.12292			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13630		0.13371			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			0.19240	0.131	23.10	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,158.19240	3,934.831	23.10	0.9995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01390	0.007	23.10	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,158.01390	4,934.707	23.10	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.07080	1.818	23.10	0.0057	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,160.07080	2,936.518	23.10	0.9943	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,170.10870	1,363.645	15.62	0.8844	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			103.00870	69.945	15.62	0.1156	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			565.58830	686.549	17.56	0.6090	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			498.48830	392.849	17.56	0.3910	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			256.21590	318.617	19.46	0.3434	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,189.11590	1,024.917	19.46	0.6566	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			855.36410	990.848	17.97	0.6443	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			563.46410	467.948	17.97	0.3557	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			488.76930	577.488	19.61	0.4358	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,196.86930	1,054.588	19.61	0.5642	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,454.67160	1,648.680	16.26	0.8570	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			162.77160	125.780	16.26	0.1430	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,557.48120	1,689.015	18.64	0.6229	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,186.58120	1,058.715	18.64	0.3771	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,208.41200	1,328.690	20.04	0.5157	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,837.51200	1,698.390	20.04	0.4843	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,963.99000	2,135.261	16.35	0.7522	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			593.09000	504.961	16.35	0.2478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,073
€ / R	On	31/07/2017	Foreign Exchange Future			15.49980		15.28390			0.0000	30,999.60	2	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.63810		15.37300			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.70610		15.44000			0.0000	25,082,641.70	1,597	109,412
€ / R	On	27/09/2017	Foreign Exchange Future			15.73690		15.47010			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.83660		15.56870			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.94190		15.67260			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.01050		15.74020			0.0000	2,257,480.50	141	27,417
€ / R	On	27/12/2017	Foreign Exchange Future			16.04180		15.77080			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.31540		16.04030			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.61900		16.33780			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.96090		17.65360			0.0000	0.00	0	0
Total € / R Future												27,371,121.80	1,740	151,137
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			0.24580	0.000	12.18	0.0000	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			554.14580	769.800	12.18	1.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			152.55550	68.427	12.63	0.2126	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			315.55550	496.527	12.63	0.7874	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,032.92240	3,766.637	23.20	0.9935	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			2.92130	2.735	23.25	0.0065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,042.92130	3,776.635	23.25	0.9935	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			2.92340	2.739	23.16	0.0065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,022.92340	3,756.639	23.16	0.9935	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			2.92240	2.737	23.20	0.0065	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			267.28610	162.938	13.53	0.2956	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			427.38610	589.838	13.53	0.7044	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			363.89860	246.867	13.82	0.3348	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			512.59860	663.467	13.82	0.6652	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			438.32170	316.886	14.01	0.3512	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			600.92170	748.786	14.01	0.6488	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			104.02010	129.011	17.79	0.1485	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,433.82010	2,188.511	17.79	0.8515	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			105.56550	130.931	17.77	0.1505	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,415.36550	2,170.431	17.77	0.8495	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,111.57280	914.586	15.44	0.6126	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			321.77280	395.086	15.44	0.3874	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.13290	8.066	20.25	0.0121	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,675.93290	5,407.566	20.25	0.9879	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			104.79070	129.967	17.78	0.1495	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,424.59070	2,179.467	17.78	0.8505	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,789.09390	2,047.516	14.26	0.9411	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			48.89390	37.016	14.26	0.0589	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,006.25060	817.333	15.22	0.5798	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	16.39	Call			356.45060	437.833	15.22	0.4202	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,666.85750	1,923.042	13.92	0.9322	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			56.65750	42.542	13.92	0.0678	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			510.95420	384.643	14.15	0.3670	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			661.75420	806.443	14.15	0.6330	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			309.11280	238.945	14.00	0.2176	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,432.09190	1,647.695	13.94	0.8154	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			251.79190	192.295	13.94	0.1846	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			325.51380	252.417	14.02	0.2267	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,424.91800	1,639.974	13.94	0.8137	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			254.61800	194.574	13.94	0.1863	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,439.29100	1,655.434	13.94	0.8171	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			248.99100	190.033	13.94	0.1829	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,299.41280	1,504.345	14.00	0.7824	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,265.81380	1,467.817	14.02	0.7733	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,348.39930	1,539.021	14.43	0.7198	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			510.59930	420.021	14.43	0.2802	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,342.36260	1,532.453	14.43	0.7182	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			514.56260	423.453	14.43	0.2818	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,354.45470	1,545.607	14.42	0.7214	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			506.65470	416.607	14.42	0.2786	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,906.02580	2,090.284	15.68	0.6542	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,132.42580	1,009.384	15.68	0.3458	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,915.11140	2,100.503	15.67	0.6563	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,121.51140	999.603	15.67	0.3437	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,910.56240	2,095.387	15.68	0.6552	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,126.96240	1,004.487	15.68	0.3448	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												27,371,121.80	1,740	212,295
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.60780		10.48360			0.0000	1,495,699.80	141	25,045
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.74730		10.62180			0.0000	0.00	0	4,499
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.88410		10.75710			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.01700		10.88760			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.55810		11.41650			0.0000	0.00	0	0
Total AU\$ / R Future												1,495,699.80	141	31,044
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.28290	5.106	18.02	0.0203	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,690.68290	1,567.306	18.02	0.9797	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.19990	5.000	18.05	0.0199	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,700.59990	1,577.200	18.05	0.9801	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.11880	4.896	18.08	0.0195	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,710.51880	1,587.095	18.08	0.9805	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			82.50840	96.024	16.28	0.1728	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,340.70840	1,228.724	16.28	0.8272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			84.55340	98.430	16.25	0.1765	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,322.75340	1,211.130	16.25	0.8235	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			83.52440	97.219	16.27	0.1747	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,331.72440	1,219.919	16.27	0.8253	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			927.69640	1,027.089	13.42	0.8041	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			160.59640	132.989	13.42	0.1959	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			920.24490	1,019.282	13.41	0.8016	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			163.14490	135.182	13.41	0.1984	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			912.82290	1,011.501	13.41	0.7990	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			165.72290	137.401	13.41	0.2010	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			365.42950	314.661	13.15	0.3288	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			754.11120	833.595	13.14	0.6769	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			356.51120	306.595	13.14	0.3231	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			748.55650	827.613	13.14	0.6740	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			360.95650	310.613	13.14	0.3260	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			743.02950	821.661	13.15	0.6712	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			649.44780	584.296	13.42	0.3626	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,055.76230	1,132.829	13.41	0.6412	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			639.26230	574.729	13.41	0.3588	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,050.84470	1,127.599	13.41	0.6393	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			644.34470	579.499	13.41	0.3607	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,045.94780	1,122.396	13.42	0.6374	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,495,699.80	141	31,044
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.64090		10.56140			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.80190		10.72130			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.95650		10.87480			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,870
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			34.82630	42.310	14.90	0.1452	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			763.42630	691.410	14.90	0.8548	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			33.92600	41.229	14.93	0.1420	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			772.52600	700.329	14.93	0.8580	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			35.74890	43.417	14.87	0.1485	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			754.34890	682.517	14.87	0.8515	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			443.18690	493.358	13.16	0.6338	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			261.88690	231.458	13.16	0.3662	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			437.88000	487.656	13.17	0.6293	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			266.58000	235.756	13.17	0.3707	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			448.54430	499.107	13.15	0.6383	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			257.24430	227.207	13.15	0.3617	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			948.43040	1,016.739	13.14	0.8049	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			143.63040	130.239	13.14	0.1951	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			940.90510	1,009.015	13.14	0.8023	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	19/03/2018	Foreign Exchange Option	10.08	Put			146.10510	132.515	13.14	0.1977	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			955.98860	1,024.495	13.14	0.8075	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			141.18860	127.995	13.14	0.1925	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,870
CHF / R	On	18/09/2017	Foreign Exchange Future			13.82520		13.57430			0.0000	0.00	0	2,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.10790		13.85260			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.39260		14.13250			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.68470		15.38790			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	3,658
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			11.85030	15.559	16.96	0.0451	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,827.55030	1,580.359	16.96	0.9549	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			11.73660	15.383	17.00	0.0445	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,837.43660	1,590.183	17.00	0.9555	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			11.96570	15.739	16.91	0.0456	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,817.66570	1,570.539	16.91	0.9544	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			436.27920	562.257	15.03	0.5422	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			613.67920	484.357	15.03	0.4578	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			432.64250	557.609	15.04	0.5392	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			620.04250	489.709	15.04	0.4608	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			439.94510	566.939	15.02	0.5453	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			607.34510	479.039	15.02	0.4547	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			670.40660	817.378	15.23	0.5796	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			687.90660	574.778	15.23	0.4204	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			666.38470	812.659	15.24	0.5773	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			693.88470	580.059	15.24	0.4227	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			674.52430	822.122	15.22	0.5819	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			682.02430	569.522	15.22	0.4181	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			991.14170	899.731	15.92	0.3467	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,647.93000	1,854.560	15.90	0.6556	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			980.03000	889.860	15.90	0.3444	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,643.47870	1,849.489	15.91	0.6544	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			985.57870	894.789	15.91	0.3456	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,639.04170	1,844.431	15.92	0.6533	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	3,658
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97100		1.94140			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98940		1.95980			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00630		1.97680			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00730		1.97830			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 CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			26.56280	39.767	16.95	0.0744	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,212.56280	1,929.767	16.95	0.9256	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			34.06290	51.027	16.62	0.0933	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,020.06290	1,741.027	16.62	0.9067	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			29.81610	44.858	16.77	0.0831	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,115.81610	1,834.858	16.77	0.9169	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			760.21470	922.106	14.55	0.6053	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			662.21470	528.106	14.55	0.3947	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			716.17530	869.505	14.62	0.5831	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			718.17530	575.505	14.62	0.4169	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			808.90750	977.038	14.48	0.6275	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			610.90750	483.038	14.48	0.3725	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			660.24220	545.217	14.66	0.3316	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,174.34240	1,349.830	14.71	0.6517	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			706.34240	586.830	14.71	0.3483	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,122.23390	1,293.258	14.77	0.6349	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			754.23390	630.258	14.77	0.3651	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,228.24220	1,408.217	14.66	0.6684	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,749.01400	1,887.945	16.10	0.5684	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,766.01400	1,614.945	16.10	0.4316	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,708.62500	1,843.454	16.13	0.5594	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,825.62500	1,670.454	16.13	0.4406	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,790.33290	1,933.384	16.07	0.5774	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,707.33290	1,560.384	16.07	0.4226	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			2.11410		2.07690			0.0000	317,115.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15570		2.11790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42460		2.38060			0.0000	0.00	0	0
Total DKK / R Future												317,115.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,238.65810	1,587.190	15.26	0.9164	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			69.65810	46.190	15.26	0.0836	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,154.34690	1,490.401	14.74	0.9089	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			85.34690	49.401	14.74	0.0911	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,325.29330	1,684.313	15.78	0.9231	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			56.29330	43.313	15.78	0.0769	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			367.32170	250.020	14.33	0.2185	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,479.94160	1,752.808	14.09	0.8167	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			300.94160	195.808	14.09	0.1833	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,412.08020	1,678.838	14.21	0.7994	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	18/12/2017	Foreign Exchange Option	2.01	Put			333.08020	221.838	14.21	0.2006	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,346.32170	1,607.020	14.33	0.7815	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,314.97180	3,612.257	16.19	0.7364	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,108.97180	966.257	16.19	0.2636	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,435.54510	3,738.980	16.13	0.7505	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,029.54510	892.980	16.13	0.2495	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,373.79890	3,675.590	16.17	0.7435	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,067.79890	929.590	16.17	0.2565	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												317,115.00	150	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70480		1.68070			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73330		1.70850			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75990		1.73500			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88810		1.86070			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			12.14230	15.959	19.06	0.0347	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,605.14230	2,367.959	19.06	0.9653	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			10.74110	14.065	19.26	0.0308	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,703.74110	2,466.065	19.26	0.9692	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			9.51530	12.413	19.46	0.0274	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,802.51530	2,564.413	19.46	0.9726	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			434.81930	516.227	15.81	0.4345	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,049.81930	883.227	15.81	0.5655	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			407.44830	483.626	15.96	0.4131	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,122.44830	950.626	15.96	0.5869	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			464.05230	550.940	15.67	0.4566	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			979.05230	817.940	15.67	0.5434	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			838.91970	709.794	15.38	0.4203	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			847.54740	961.859	15.47	0.5612	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			897.54740	762.859	15.47	0.4388	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			808.00950	916.858	15.57	0.5428	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			958.00950	817.858	15.57	0.4572	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			888.91970	1,008.794	15.38	0.5797	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,156.14600	2,307.306	15.96	0.6667	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,149.14600	1,026.306	15.96	0.3333	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,110.06980	2,256.479	16.04	0.6569	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,203.06980	1,075.479	16.04	0.3431	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,203.40740	2,359.319	15.89	0.6766	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,096.40740	978.319	15.89	0.3234	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												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
KES / R	On	18/09/2017	Foreign Exchange Future			0.12690		0.12510			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12630		0.12480			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12570		0.12450			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12520		0.12360			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11990		0.11580			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			1.68480		1.65680			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71200		1.68360			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73860		1.70990			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87950		1.84610			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			9.96190		9.83630			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.08850		9.96150			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.21080		10.08300			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.81360		10.67040			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			787.00240	673.259	15.88	0.8465	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			35.07680	47.542	15.83	0.1604	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			768.77680	655.642	15.83	0.8396	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			34.17840	46.336	15.85	0.1569	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			777.87840	664.436	15.85	0.8431	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			33.30240	45.159	15.88	0.1535	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			503.12940	639.082	19.60	0.6178	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			341.62940	350.582	19.60	0.3822	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			493.77170	629.437	19.43	0.6152	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			342.27170	350.937	19.43	0.3848	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			484.43550	619.806	19.26	0.6125	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			342.93550	351.306	19.26	0.3875	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,015.06620	1,176.086	23.57	0.6938	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			382.06620	415.286	23.57	0.3062	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,013.01170	1,169.721	23.56	0.6919	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			390.01170	418.921	23.56	0.3081	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,017.17620	1,182.474	23.57	0.6958	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			374.17620	411.674	23.57	0.3042	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,610.57000	1,734.134	21.95	0.6691	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			860.17000	840.534	21.95	0.3309	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,603.72560	1,727.183	21.92	0.6679	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			863.32560	843.583	21.92	0.3321	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,617.42420	1,741.095	21.97	0.6702	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			857.02420	837.495	21.97	0.3298	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			1.30010		1.28830			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31060		1.30170			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32060		1.31480			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35570		1.33670			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			817.00000	699.000		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			917.00000	799.000		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			717.00000	599.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			17.00000	106.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			83.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			183.00000	94.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			148.00000	206.000		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			48.00000	106.000		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	6.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			52.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			167.00000	357.000		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			67.00000	257.000		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			267.00000	457.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.31890		1.31370			0.0000	10,300,609.00	7,810	2,119
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32280		1.31760			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32670		1.32140			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												10,300,609.00	7,810	2,119
Total QUANTO £ / \$												10,300,609.00	7,810	2,119

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18110		1.17780			0.0000	23,454,283.80	19,858	2,119
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18690		1.18360			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19310		1.18980			0.0000	0.00	0	0
Total QUANTO € / \$ Future												23,454,283.80	19,858	2,119
Total QUANTO € / \$												23,454,283.80	19,858	2,119
RAIN	On	18/09/2017	Foreign Exchange Future			23,493.14000		23,111.70000			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			9.80360		9.66590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.85350		10.71260			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			196.91360	275.657	12.83	0.6486	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			171.01360	112.057	12.83	0.3514	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			191.97330	269.484	12.84	0.6403	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			176.07330	115.884	12.84	0.3597	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			201.94260	281.915	12.82	0.6568	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			166.04260	108.315	12.82	0.3432	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,220.33220	1,307.214	14.26	0.6975	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			507.73220	453.714	14.26	0.3025	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,214.55890	1,301.127	14.27	0.6957	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			511.95890	457.627	14.27	0.3043	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,226.12070	1,313.322	14.26	0.6993	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			503.52070	449.822	14.26	0.3007	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			3.72140		3.66720			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.63730		3.58260			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.48640		3.40720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			142.07280	183.896	12.30	0.8574	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			24.87280	12.496	12.30	0.1426	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			134.49360	175.369	12.26	0.8436	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			27.29360	13.969	12.26	0.1564	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			149.82580	192.555	12.34	0.8702	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			22.62580	11.155	12.34	0.1298	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			192.69340	222.767	13.85	0.6378	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			130.09340	105.467	13.85	0.3622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			187.20150	216.700	13.83	0.6282	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			134.60150	109.400	13.83	0.3718	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			198.28520	228.933	13.86	0.6473	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			125.68520	101.633	13.86	0.3527	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			229.95910	267.895	14.90	0.5219	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			342.75910	301.495	14.90	0.4781	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			226.20070	263.733	14.91	0.5164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			349.00070	307.333	14.91	0.4836	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			222.49320	259.628	14.92	0.5109	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			355.29320	313.228	14.92	0.4891	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			1.46400		1.44260			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.44050		1.41900			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.41510		1.39410			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21800		1.20100			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 720 706 375.30	228,006	1,616,442
Total Options												0.00	0	2,340,634
Grand Total:												2,720,706,375.30	228,006	3,957,076