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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/07/2017 Foreign Exchange Future			12.95500		12.92790			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			12.93230		12.92790			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.93230		12.93030			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.94150		12.93950			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.94600		12.94400			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			12.95480		12.95280			0.0000	142,502.80	11	8,323
\$ / R On 04/08/2017 Foreign Exchange Future			12.96370		12.96160			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.97910		12.97690			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			12.99010		12.98790			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			12.99230		12.99010			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.01860		13.01630			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.02080		13.01840			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.02290		13.02060			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.06210		13.05970			0.0000	440,205,832.10	33,701	801,117
\$ / R On 27/09/2017 Foreign Exchange Future			13.08120		13.07870			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.08330		13.08090			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.08540		13.08300			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.13610		13.13350			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.14450		13.14200			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.18060		13.17790			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.21240		13.20960			0.0000	0.00	0	915

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2017	Foreign Exchange Future			13.24840		13.24550			0.0000	0.00	0	1,750
\$ / R	On	18/12/2017	Foreign Exchange Future			13.25470		13.25180			0.0000	18,384,268.90	1,387	120,801
\$ / R	On	22/12/2017	Foreign Exchange Future			13.26320		13.26030			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.27380		13.27080			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.28650		13.28350			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.30140		13.29830			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.34750		13.34420			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.34950		13.34630			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.37430		13.37100			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.37840		13.37520			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.44440		13.44120			0.0000	0.00	0	21,396
\$ / R	On	25/04/2018	Foreign Exchange Future			13.52030		13.51720			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.55220		13.54890			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.56020		13.55690			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.62800		13.62440			0.0000	136,280.00	10	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.74180		13.73800			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.81490		13.81090			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.93380		13.92960			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.99850		13.99420			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.12570		14.12120			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.19460		14.18990			0.0000	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.37820		14.37000			0.0000	0.00	0	0
Total \$ / R Future												458,868,883.80	35,109	974,075
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			428.52310	455.000	17.40	1.0000	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			0.62310	0.000	17.40	0.0000	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			71.70000	55.629	18.24	0.5416	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			63.80000	43.329	18.24	0.4584	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			61.84520	50.416	17.00	0.3703	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			131.54520	118.116	17.00	0.6297	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			17.81060	12.530	21.26	0.1058	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			337.51060	330.230	21.26	0.8942	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			0.12730	0.037	38.17	0.0003	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,629.82730	1,627.737	38.17	0.9997	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			140.77610	128.401	17.30	0.6609	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			60.47610	46.101	17.30	0.3391	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			0.57820	0.414	26.03	0.0030	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,361.07820	1,358.914	26.03	0.9970	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			38.30500	31.217	16.36	0.1944	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			298.80500	289.717	16.36	0.8056	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.18190	0.261	49.54	0.0010	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,586.18190	3,584.261	49.54	0.9990	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			12.82720	10.721	17.75	0.0682	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			568.82720	564.721	17.75	0.9318	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			11.90230	8.836	18.14	0.0485	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			779.10230	774.036	18.14	0.9515	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	04/08/2017	Foreign Exchange Option	13.30	Call			73.78860	67.001	16.77	0.2452	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			412.18860	403.301	16.77	0.7548	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			810.17950	804.379	18.36	0.8853	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			37.07950	33.479	18.36	0.1147	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			178.51730	173.459	15.85	0.4206	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			310.61730	303.359	15.85	0.5794	0.00	0	20,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			117.96920	113.373	16.80	0.2946	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			477.86920	471.073	16.80	0.7054	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			129.97280	124.841	17.14	0.2757	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			613.67280	606.241	17.14	0.7243	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			2.10560	2.114	29.14	0.0053	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,825.80560	3,823.514	29.14	0.9947	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			268.88740	263.479	15.57	0.4939	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			300.48740	292.679	15.57	0.5061	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			308.83150	303.549	15.35	0.5410	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			258.23150	250.649	15.35	0.4590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			4.38980	4.539	24.08	0.0106	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,444.68980	3,442.440	24.08	0.9894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			3.33170	3.965	25.25	0.0090	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,743.63170	3,741.865	25.25	0.9910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.68000	3.439	25.84	0.0077	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,718.91910	1,711.802	19.70	0.9261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			26.63580	22.257	20.00	0.0509	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,966.93580	1,960.157	20.00	0.9491	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			7.25640	5.998	22.13	0.0147	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,947.55640	2,943.898	22.13	0.9853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			4.83300	4.773	23.69	0.0112	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,540.96770	1,533.795	19.48	0.9038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			41.48200	36.731	19.65	0.0793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,671.78200	1,664.631	19.65	0.9207	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			39.74020	35.007	19.68	0.0760	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,700.04020	1,692.907	19.68	0.9240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			38.61910	33.902	19.70	0.0739	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,339.33950	1,332.315	19.20	0.8710	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			56.79090	52.064	19.39	0.1073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,467.09090	1,459.964	19.39	0.8927	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			54.41370	49.664	19.43	0.1030	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,494.71370	1,487.564	19.43	0.8970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			50.66770	45.895	19.48	0.0962	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,239.42360	1,232.083	18.90	0.8535	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			76.22440	71.370	18.98	0.1415	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,266.52440	1,259.270	18.98	0.8585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			69.89580	65.243	19.17	0.1305	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,330.19580	1,323.143	19.17	0.8695	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			69.03950	64.415	19.20	0.1290	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			992.92910	984.790	18.14	0.7975	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			104.35740	98.784	18.30	0.1890	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,044.65740	1,036.684	18.30	0.8110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			81.12230	76.124	18.84	0.1499	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,221.42230	1,214.024	18.84	0.8501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			79.12360	74.183	18.90	0.1465	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			874.99210	866.489	17.75	0.7625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			132.97750	126.899	17.78	0.2348	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			883.27750	874.799	17.78	0.7652	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			118.52090	112.675	18.03	0.2119	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			958.82090	950.575	18.03	0.7881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			112.62910	106.890	18.14	0.2025	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			793.43350	784.701	17.48	0.7343	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			143.61260	137.390	17.62	0.2513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			833.91260	825.289	17.62	0.7487	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			141.78010	135.583	17.65	0.2485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			842.08010	833.483	17.65	0.7515	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			134.69210	128.589	17.75	0.2375	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			637.02960	627.858	16.87	0.6699	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			167.12920	160.625	17.27	0.2869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			737.42920	728.525	17.27	0.7131	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			163.00020	156.544	17.33	0.2807	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			753.30020	744.444	17.33	0.7193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			153.13350	146.801	17.48	0.2657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			563.37420	554.059	16.56	0.6331	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			209.48820	202.635	16.71	0.3481	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			599.78820	590.535	16.71	0.6519	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			201.73550	194.930	16.81	0.3372	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			622.03550	612.830	16.81	0.6628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			196.72960	189.958	16.87	0.3301	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			426.92120	417.540	15.95	0.5505	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			269.26300	262.267	16.10	0.4278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			459.56300	450.167	16.10	0.5722	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			252.91810	245.926	16.25	0.4067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			493.21810	483.826	16.25	0.5933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			223.07420	216.160	16.56	0.3669	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			383.00770	373.692	15.73	0.5190	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			308.84980	301.920	15.76	0.4765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			389.14980	379.820	15.76	0.5235	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			305.03640	298.095	15.79	0.4719	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			395.33640	385.994	15.79	0.5281	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			286.62120	279.640	15.95	0.4495	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			213.23410	205.236	15.02	0.3600	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			418.13430	411.981	15.21	0.5912	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			258.43430	249.881	15.21	0.4088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			368.30690	361.709	15.39	0.5425	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			308.60690	299.609	15.39	0.4575	0.00	0	11,600

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\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			312.70770	305.792	15.73	0.4810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			122.32330	116.088	14.56	0.2430	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			597.70190	593.478	14.65	0.7346	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			138.00190	131.378	14.65	0.2654	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			502.22910	496.944	14.93	0.6641	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			192.52910	184.844	14.93	0.3359	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			472.93410	467.336	15.02	0.6400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			54.84900	51.572	14.24	0.1307	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			856.13600	855.155	14.24	0.8663	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			56.43600	53.055	14.24	0.1337	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			667.56560	664.127	14.47	0.7786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			107.86560	102.027	14.47	0.2214	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			632.02330	628.188	14.56	0.7570	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,084.83060	1,085.995	14.17	0.9307	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			25.13060	23.895	14.17	0.0693	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			907.11390	906.736	14.23	0.8837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			47.41390	44.636	14.23	0.1163	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			864.54900	863.672	14.24	0.8693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,940.30000	986,937.900	25.84	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,321.66000	4,319.702	25.84	0.9957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.33550	1.772	25.84	0.0042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,331.63550	4,329.672	25.84	0.9958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.42770	0.599	25.84	0.0015	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,940.72770	4,938.499	25.84	0.9985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.84	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,942.98000	3,941.339	25.84	0.9923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			2.54250	3.271	25.84	0.0074	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,972.84250	3,971.171	25.84	0.9926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1.38500	1.834	25.84	0.0044	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,311.68500	4,309.734	25.84	0.9956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1.36000	1.802	25.84	0.0043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,345.13300	3,342.673	23.69	0.9888	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			226.73260	221.066	16.93	0.3502	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			648.03260	639.866	16.93	0.6498	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			2.48360	3.182	24.41	0.0071	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,053.78360	4,051.982	24.41	0.9929	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			331.68960	326.131	16.01	0.4729	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			430.78960	422.831	16.01	0.5271	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			403.28030	398.196	15.66	0.5424	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			340.28030	332.796	15.66	0.4576	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			88.42380	85.647	19.92	0.1320	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,764.92380	1,759.547	19.92	0.8680	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			320.43200	317.228	16.96	0.3995	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			678.43200	672.728	16.96	0.6005	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			184.01090	180.817	18.42	0.2496	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,142.01090	1,136.317	18.42	0.7504	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	27/10/2017	Foreign Exchange Option	17.45	Call			3.31250	3.554	21.63	0.0075	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,311.31250	4,309.054	21.63	0.9925	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			551.73860	549.546	15.65	0.5989	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			329.73860	325.046	15.65	0.4011	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			246.66620	244.270	18.02	0.3003	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,048.76620	1,043.670	18.02	0.6997	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			412.55260	411.043	16.88	0.4363	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			702.95260	698.644	16.88	0.5637	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			17.90460	16.778	23.92	0.0245	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,548.30460	4,544.378	23.92	0.9755	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			450.50930	449.725	16.94	0.4446	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			735.00930	731.325	16.94	0.5554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,339.96980	1,342.359	14.49	0.8659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			88.16980	87.659	14.49	0.1341	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,172.96700	1,174.991	14.71	0.8185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			131.16700	130.291	14.71	0.1815	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			44.04650	42.877	24.11	0.0522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,082.24650	4,078.177	24.11	0.9478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			43.66620	42.504	24.11	0.0518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,091.86620	4,087.804	24.11	0.9482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,561.58120	1,564.010	14.79	0.9043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			59.78120	59.309	14.79	0.0957	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			47.16570	45.959	23.95	0.0557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,965.36570	3,961.259	23.95	0.9443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			46.56700	45.364	24.01	0.0550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,994.76700	3,990.664	24.01	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			22.22760	21.501	24.11	0.0285	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,830.42760	4,826.801	24.11	0.9715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			62.67530	61.403	22.64	0.0747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,360.87530	3,356.703	22.64	0.9253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			55.10980	53.864	23.21	0.0655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,623.30980	3,619.165	23.21	0.9345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			43.28900	42.133	24.11	0.0514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,101.48900	4,097.433	24.11	0.9486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			114.84570	113.429	20.62	0.1345	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,363.04570	2,358.729	20.62	0.8655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			83.41490	82.108	21.48	0.0996	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,831.61490	2,827.408	21.48	0.9004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			45.78710	44.589	24.09	0.0540	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,033.98710	4,029.889	24.09	0.9460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			162.23760	160.728	19.80	0.1838	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,910.43760	1,906.028	19.80	0.8162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			150.16880	148.673	19.98	0.1716	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,008.36880	2,003.973	19.98	0.8284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			47.98230	46.771	23.86	0.0567	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,926.18230	3,922.071	23.86	0.9433	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	14.18	Call			287.68360	286.343	18.26	0.3044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,215.88360	1,211.643	18.26	0.6956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			230.99760	229.505	18.94	0.2511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,479.19760	1,474.805	18.94	0.7489	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			73.34110	72.044	21.99	0.0876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,061.54110	3,057.345	21.99	0.9124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			326.44230	325.228	17.88	0.3392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,074.64230	1,070.528	17.88	0.6608	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			306.37680	305.095	18.07	0.3214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,144.57680	1,140.396	18.07	0.6786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			149.12090	147.627	20.00	0.1705	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,017.32090	2,012.927	20.00	0.8295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			404.63060	403.703	17.25	0.4052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			852.83060	849.003	17.25	0.5948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			376.50240	375.467	17.46	0.3821	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			924.70240	920.767	17.46	0.6179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			226.38390	224.880	19.00	0.2466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,504.58390	1,500.180	19.00	0.7534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			510.35700	509.847	16.59	0.4865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			638.55700	635.147	16.59	0.5135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			502.98740	502.448	16.63	0.4811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			651.18740	647.748	16.63	0.5189	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			293.76920	292.446	18.20	0.3100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,191.96920	1,187.746	18.20	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			569.31300	569.050	16.28	0.5281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			547.51300	544.350	16.28	0.4719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			560.94320	560.637	16.32	0.5224	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			559.14320	555.937	16.32	0.4776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			347.96790	346.832	17.69	0.3579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,006.16790	1,002.132	17.69	0.6421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			603.97230	603.873	16.13	0.5510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			502.17230	499.173	16.13	0.4490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			590.75190	590.590	16.19	0.5423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			518.95190	515.890	16.19	0.4577	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			467.72790	467.044	16.84	0.4547	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			715.92790	712.344	16.84	0.5453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			674.19360	674.423	15.86	0.5950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			422.39360	419.723	15.86	0.4050	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			626.60830	626.615	16.04	0.5655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			474.80830	471.915	16.04	0.4345	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			521.61300	521.149	16.53	0.4946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			619.81300	616.449	16.53	0.5054	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,032.72460	1,034.344	14.91	0.7699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			180.92460	179.644	14.91	0.2301	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			963.33040	964.719	15.02	0.7426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			211.53040	210.019	15.02	0.2574	0.00	0	11,916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			577.80250	577.576	16.24	0.5338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			536.00250	532.876	16.24	0.4662	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			866.30250	867.329	15.22	0.6996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			264.50250	262.629	15.22	0.3004	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			617.46060	617.425	16.08	0.5597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			485.66060	482.725	16.08	0.4403	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			25.48480	24.797	24.18	0.0319	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,785.18480	4,781.597	24.18	0.9681	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			479.39360	478.931	16.85	0.4583	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			719.09360	715.731	16.85	0.5417	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			445.60720	445.108	17.09	0.4277	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			814.80720	811.308	17.09	0.5723	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			531.69990	531.705	16.62	0.4845	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			678.19990	675.205	16.62	0.5155	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			643.45980	644.137	16.18	0.5495	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			545.15980	542.737	16.18	0.4505	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			232.14540	231.135	19.22	0.2372	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,693.84540	1,689.735	19.22	0.7628	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			214.44530	213.405	19.41	0.2214	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,796.14530	1,792.005	19.41	0.7786	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			661.53780	662.303	16.35	0.5358	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			617.33780	614.803	16.35	0.4642	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			729.89180	730.881	16.09	0.5739	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			533.59180	531.381	16.09	0.4261	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			175.27960	174.209	20.21	0.1743	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,348.97960	2,344.709	20.21	0.8257	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			408.31690	407.851	17.98	0.3553	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,237.31690	1,233.551	17.98	0.6447	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			417.50890	417.027	17.94	0.3604	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,222.30890	1,218.627	17.94	0.6396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			251.45230	250.035	19.79	0.2170	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,270.25230	2,265.635	19.79	0.7830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			246.38760	244.961	19.85	0.2131	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			689.53730	686.609	16.43	0.4590	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			562.23000	561.804	17.33	0.4327	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,031.03000	1,027.404	17.33	0.5673	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			486.75930	486.060	17.79	0.3846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,225.55930	1,221.660	17.79	0.6154	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			334.83100	333.622	19.04	0.2787	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			806.18210	806.680	16.21	0.5699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			614.98210	612.280	16.21	0.4301	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			784.38520	784.794	16.30	0.5587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			643.18520	640.394	16.30	0.4413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			750.73730	751.009	16.43	0.5410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,182.79320	4,177.915	23.42	0.9004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,218.48930	1,220.281	15.15	0.7421	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	12.50	Put		277.28930	275.881	15.15	0.2579	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		924.42530	925.379	15.78	0.6274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		483.22530	480.979	15.78	0.3726	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,163.83140	4,158.946	23.40	0.8996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		889.72180	890.545	15.90	0.6111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		518.52180	516.145	15.90	0.3889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		114.70170	113.017	23.42	0.1001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,173.50170	4,168.617	23.42	0.8999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		113.99320	112.315	23.42	0.0996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,305.18760	2,300.561	19.85	0.7869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		217.33830	215.859	20.19	0.1904	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,526.13830	2,521.459	20.19	0.8096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		192.28570	190.777	20.53	0.1704	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,751.08570	2,746.377	20.53	0.8296	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		115.03140	113.346	23.40	0.1004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,803.63100	1,799.222	19.04	0.7213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		301.30090	300.001	19.31	0.2544	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,970.10090	1,965.601	19.31	0.7456	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		385.03740	383.159	18.96	0.2942	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,867.83740	1,862.859	18.96	0.7058	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		264.24890	262.124	20.03	0.2112	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,557.04890	2,551.824	20.03	0.7888	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		542.53190	540.986	17.96	0.3846	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,393.63190	1,388.786	17.96	0.6154	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		575.83650	574.350	17.78	0.4020	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,318.93650	1,314.150	17.78	0.5980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		864.92550	863.769	16.71	0.5297	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		880.52550	875.769	16.71	0.4703	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		390.06820	387.610	19.35	0.2737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,265.66820	2,259.610	19.35	0.7263	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,152.40770	1,151.866	15.72	0.6512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		528.00770	523.866	15.72	0.3488	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,126.80650	1,126.190	15.80	0.6413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		552.40650	548.190	15.80	0.3587	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		193.53670	187.269	22.68	0.1368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,269.13670	4,259.269	22.68	0.8632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		459.00980	457.302	18.86	0.3153	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,944.60980	1,939.302	18.86	0.6847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		453.21780	451.443	18.90	0.3119	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,968.81780	1,963.443	18.90	0.6881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		192.59460	186.809	22.70	0.1365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,278.19460	4,268.809	22.70	0.8635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		277.36930	272.329	20.44	0.2000	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,032.96930	3,024.329	20.44	0.8000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		193.99450	187.729	22.66	0.1372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,259.59450	4,249.729	22.66	0.8628	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,650.99780	2,654.115	12.96	0.9630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			26.59780	26.115	12.96	0.0370	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,452.49010	1,453.820	15.25	0.7468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			328.09010	325.820	15.25	0.2532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,173.29730	1,172.823	15.66	0.6591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			508.89730	504.823	15.66	0.3409	0.00	0	2,700
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			678.96410	676.426	18.10	0.4063	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,560.96410	1,554.626	18.10	0.5937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			698.04080	695.214	18.47	0.3966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,737.14080	1,730.314	18.47	0.6034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			695.62120	692.780	18.49	0.3954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,744.72120	1,737.880	18.49	0.6046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			693.21220	690.352	18.50	0.3942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,752.31220	1,745.452	18.50	0.6058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,404.11380	1,405.647	15.89	0.6765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			553.21380	550.747	15.89	0.3235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			631.99980	628.804	18.87	0.3641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,961.09980	1,953.904	18.87	0.6359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			452.38420	448.127	20.08	0.2714	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,781.48420	2,773.227	20.08	0.7286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,836.36450	2,840.161	11.99	0.9659	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.46450	25.261	11.99	0.0341	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,466.89820	1,468.661	15.79	0.6949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			505.99820	503.761	15.79	0.3051	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			816.12450	813.187	18.52	0.4225	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,746.52450	1,739.387	18.52	0.5775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			826.94370	823.648	18.78	0.4131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,902.74370	1,895.148	18.78	0.5869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			824.47480	821.157	18.80	0.4121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,910.27480	1,902.657	18.80	0.5879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			822.01570	818.683	18.81	0.4111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,917.81570	1,910.183	18.81	0.5889	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			942.09480	938.666	18.79	0.4345	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,920.89480	1,912.965	18.79	0.5655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			952.94170	949.123	19.00	0.4262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,073.04170	2,064.523	19.00	0.5738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			950.44290	946.600	19.01	0.4253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,080.54290	2,072.000	19.01	0.5747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			947.95290	944.086	19.02	0.4243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,088.05290	2,079.486	19.02	0.5757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			0.00000	1,425.130	17.93	0.5513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			0.00000	1,406.930	17.93	0.4487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			0.00000	1,421.582	17.95	0.5502	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			0.00000	1,413.382	17.95	0.4498	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			0.00000	1,418.039	17.96	0.5491	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			0.00000	1,419.839	17.96	0.4509	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	1,665,196
Total \$ / R											458,868,883.80	35,109	2,639,271
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.06210		13.05970			0.0000	78,372.60	6	407
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.25470		13.25180			0.0000	79,528.20	6	72
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.44440		13.44120			0.0000	0.00	0	4
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.62800		13.62440			0.0000	0.00	0	182
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.99850		14.37000			0.0000	0.00	0	0
Total \$ / R MAXI Future											157,900.80	12	665
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			2,182.21160	1,770.331	20.17	0.0414	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			210,212.21160	209,560.331	20.17	0.9586	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			2,151.46010	1,741.494	20.18	0.0408	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			211,181.46010	210,531.494	20.18	0.9592	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			2,121.09870	1,713.163	20.19	0.0402	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			212,151.09870	211,503.163	20.19	0.9598	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			39,312.06720	39,214.968	17.34	0.3958	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			88,132.06720	87,744.968	17.34	0.6042	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			39,029.53340	38,931.549	17.36	0.3935	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			88,849.53340	88,461.549	17.36	0.6065	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			38,749.48670	38,650.297	17.38	0.3912	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			89,569.48670	89,180.297	17.38	0.6088	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			62,669.31110	62,650.483	16.99	0.4716	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			89,549.31110	89,210.483	16.99	0.5284	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			62,328.66770	62,308.673	17.01	0.4696	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			90,208.66770	89,868.673	17.01	0.5304	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			61,990.44150	61,968.850	17.03	0.4676	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			90,870.44150	90,528.850	17.03	0.5324	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			76,284.43420	76,154.952	17.12	0.4811	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			105,844.43420	105,354.952	17.12	0.5189	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			75,945.02000	75,814.887	17.13	0.4795	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			106,505.02000	106,014.887	17.13	0.5205	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			75,607.27150	75,476.495	17.15	0.4778	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			107,167.27150	106,676.495	17.15	0.5222	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			0.00000	158,458.679	17.92	0.4917	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			0.00000	121,986.813	17.93	0.5072	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			0.00000	159,136.813	17.93	0.4928	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			0.00000	121,666.048	17.95	0.5061	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			0.00000	159,816.048	17.95	0.4939	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			0.00000	122,308.679	17.92	0.5083	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											157,900.80	12	665
£ / R	On	31/07/2017			16.86840		16.92610			0.0000	0.00	0	25

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 Future			17.03510		17.09190			0.0000	15,229,379.40	894	35,202
£ / R	On	18/12/2017	Foreign Exchange Future			17.33530		17.39100			0.0000	208,023.60	12	7,997
£ / R	On	19/03/2018	Foreign Exchange Future			17.63470		17.68900			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.92630		17.98030			0.0000	0.00	0	3,033
£ / R	On	14/06/2019	Foreign Exchange Future			19.13880		18.63000			0.0000	0.00	0	0
Total £ / R Future												15,437,403.00	906	46,677
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			399.59190	352.599	15.63	0.7047	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			83.49190	94.199	15.63	0.2953	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			179.22150	163.266	17.57	0.2344	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,087.32150	1,128.166	17.57	0.7656	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			177.32170	161.492	17.59	0.2323	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,095.42170	1,136.392	17.59	0.7677	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			104.74970	94.221	18.38	0.1466	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,079.24310	1,119.956	17.56	0.7635	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,512.84970	1,559.121	18.38	0.8534	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			662.46240	622.758	15.68	0.6330	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			270.56240	287.658	15.68	0.3670	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			221.07810	202.511	17.24	0.2801	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			929.17810	967.411	17.24	0.7199	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			181.14310	165.056	17.56	0.2365	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			5.18110	4.361	22.12	0.0057	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,774.18110	7,829.062	22.12	0.9943	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.26910	4.438	22.12	0.0058	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,754.26910	7,809.138	22.12	0.9942	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.22500	4.399	22.12	0.0058	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,764.22500	7,819.099	22.12	0.9942	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,208.50890	1,180.801	16.79	0.5972	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			729.50890	756.101	16.79	0.4028	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,203.35210	1,175.727	16.80	0.5956	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			734.35210	761.027	16.80	0.4044	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,198.21300	1,170.677	16.80	0.5939	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			739.21300	765.977	16.80	0.4061	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,229.66210	1,207.847	17.40	0.5380	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,139.36210	1,171.547	17.40	0.4620	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,225.28850	1,203.533	17.41	0.5367	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,144.98850	1,177.233	17.41	0.4633	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,220.92170	1,199.233	17.41	0.5354	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,150.62170	1,182.933	17.41	0.4646	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			0.00000	2,044.691	17.09	0.5927	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			0.00000	1,525.891	17.09	0.4073	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			0.00000	2,040.174	17.09	0.5918	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			0.00000	1,531.374	17.09	0.4082	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			0.00000	2,035.677	17.10	0.5909	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			0.00000	1,536.877	17.10	0.4091	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	1,400
Total £ / R												15,437,403.00	906	48,077
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11714		0.11607			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11939		0.11829			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12170		0.12058			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13259		0.13000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,107
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.08600	2.276	23.62	0.0064	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,394.58600	3,288.476	23.62	0.9936	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.23120	0.243	23.62	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,392.73120	4,286.443	23.62	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.02080	0.021	23.62	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,392.52080	5,286.221	23.62	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			260.86540	271.592	20.93	0.2876	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,431.56540	1,332.592	20.93	0.7124	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,012.36620	1,104.697	16.94	0.7886	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			183.06620	165.697	16.94	0.2114	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			514.00850	557.411	19.01	0.5080	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			684.70850	618.411	19.01	0.4920	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,284.80170	1,388.411	16.97	0.7876	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			226.70170	218.111	16.97	0.2124	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			781.37570	835.400	18.97	0.5669	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			723.27570	665.100	18.97	0.4331	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			471.11830	489.269	20.49	0.3783	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,413.01830	1,318.969	20.49	0.6217	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			0.00000	1,928.825	17.24	0.7047	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			0.00000	670.124	17.24	0.2953	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			0.00000	1,539.525	19.50	0.5823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			0.00000	1,280.825	19.50	0.4177	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			0.00000	1,200.670	20.63	0.4806	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			0.00000	1,941.970	20.63	0.5194	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,107
€ / R	On	27/07/2017	Foreign Exchange Future			14.99830		14.85270			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.01170		14.86600			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.10880		14.96140			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.17510		15.02680			0.0000	5,007,783.00	330	94,325
€ / R	On	27/09/2017	Foreign Exchange Future			15.20490		15.05620			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.30360		15.15400			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.40840		15.25750			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.47410		15.32240			0.0000	11,729,367.80	758	23,869

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/12/2017	Foreign Exchange Future			15.50500		15.35290			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.77830		15.62300			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.07680		15.91840			0.0000	0.00	0	1,001
€ / R	On	14/06/2019	Foreign Exchange Future			17.39340		16.87000			0.0000	0.00	0	0
Total € / R Future												16,737,150.80	1,088	134,304
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			60.63870	96.640	15.03	0.3919	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			307.93870	198.340	15.03	0.6081	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			243.49200	341.205	14.57	0.7589	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			107.49200	59.505	14.57	0.2411	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			210.32250	257.142	14.87	0.4574	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			458.92250	358.342	14.87	0.5426	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,457.95530	4,309.524	25.10	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			4.77090	4.640	25.02	0.0091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,437.97090	4,289.540	25.02	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			4.76310	4.632	25.06	0.0091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,447.96310	4,299.532	25.06	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			4.75530	4.624	25.10	0.0091	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			307.40000	357.987	15.22	0.4725	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			561.20000	463.087	15.22	0.5275	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			389.26070	444.882	15.54	0.4793	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			655.26070	561.282	15.54	0.5207	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			472.20270	530.221	15.57	0.4909	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			724.70270	631.821	15.57	0.5091	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			137.70760	109.605	13.94	0.1464	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			299.76070	333.914	16.98	0.3199	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,367.36070	1,249.814	16.98	0.6801	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,095.31540	5,944.169	21.45	0.9883	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			273.55240	304.516	17.22	0.2959	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,481.15240	1,360.416	17.22	0.7041	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,433.54540	1,561.515	13.84	0.8774	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			111.14540	87.415	13.84	0.1226	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,330.10760	1,453.705	13.94	0.8536	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,828.49130	2,687.922	19.43	0.8773	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			100.25690	111.307	19.44	0.1220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,837.85690	2,697.207	19.44	0.8780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			99.62710	110.598	19.45	0.1213	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,847.22710	2,706.498	19.45	0.8787	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.71540	8.269	21.45	0.0117	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			100.89130	112.022	19.43	0.1227	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			531.66620	590.497	15.63	0.4925	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			798.76620	705.497	15.63	0.5075	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,180.98510	1,283.372	14.56	0.7152	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			407.98510	355.072	14.56	0.2848	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,175.15710	1,276.862	14.57	0.7133	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			412.15710	358.562	14.57	0.2867	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	14.87	Call			1,169.35780	1,270.374	14.57	0.7113	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			416.35780	362.074	14.57	0.2887	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,069.02200	1,159.136	14.70	0.6748	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			496.02200	430.836	14.70	0.3252	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,042.51130	1,130.855	14.76	0.6643	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			519.51130	452.555	14.76	0.3357	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			721.49070	646.346	15.10	0.3709	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,145.15490	1,228.098	15.11	0.6273	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			726.75490	651.298	15.11	0.3727	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,140.43210	1,223.075	15.12	0.6256	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			732.03210	656.275	15.12	0.3744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,149.89070	1,233.146	15.10	0.6291	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			0.00000	1,819.439	16.39	0.5980	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			0.00000	1,296.039	16.39	0.4020	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			0.00000	1,815.370	16.40	0.5970	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			0.00000	1,301.970	16.40	0.4030	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			0.00000	1,823.509	16.38	0.5990	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			0.00000	1,290.109	16.38	0.4010	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												16,737,150.80	1,088	195,462
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.34270		10.20520			0.0000	2,585,675.00	250	24,628
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.48260		10.34340			0.0000	0.00	0	4,499
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.61990		10.47980			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.75180		10.61150			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.28100		11.01000			0.0000	0.00	0	0
Total AU\$ / R Future												2,585,675.00	250	30,627
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.10610	5.959	19.12	0.0204	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,988.90610	1,853.259	19.12	0.9796	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.27320	6.191	19.07	0.0211	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,969.07320	1,833.491	19.07	0.9789	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.18880	6.074	19.10	0.0208	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,978.98880	1,843.374	19.10	0.9792	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			67.55130	82.214	17.18	0.1442	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,594.15130	1,469.614	17.18	0.8558	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			66.79260	81.285	17.20	0.1428	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,603.39260	1,478.685	17.20	0.8572	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			68.31930	83.154	17.17	0.1457	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,584.91930	1,460.554	17.17	0.8543	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			724.40400	822.295	13.49	0.7228	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			254.60400	212.395	13.49	0.2772	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			736.62680	836.192	13.50	0.7288	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			246.82680	206.292	13.50	0.2712	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			730.49700	829.228	13.50	0.7258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			250.69700	209.328	13.50	0.2742	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			500.28360	434.561	13.59	0.4024	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			607.13530	681.306	13.60	0.5947	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			505.63530	439.506	13.60	0.4053	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			616.45770	691.444	13.58	0.6005	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			494.95770	429.644	13.58	0.3995	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			611.78360	686.361	13.59	0.5976	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			0.00000	728.822	13.99	0.4120	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			0.00000	995.273	14.00	0.5862	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			0.00000	734.273	14.00	0.4138	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			0.00000	1,004.397	13.98	0.5899	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			0.00000	723.397	13.98	0.4101	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			0.00000	999.822	13.99	0.5880	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,585,675.00	250	30,627
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.34580		10.33540			0.0000	0.00	0	370
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.50730		10.49600			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.66410		10.65300			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,120
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			36.28570	36.045	16.57	0.1090	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			980.88570	970.245	16.57	0.8910	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			35.56140	35.314	16.59	0.1070	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			990.16140	979.514	16.59	0.8930	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			34.85210	34.598	16.62	0.1050	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			999.45210	988.798	16.62	0.8950	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			365.52870	371.487	14.09	0.5088	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			399.52870	394.187	14.09	0.4912	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			361.51120	367.422	14.12	0.5047	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			405.51120	400.122	14.12	0.4953	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			357.53510	363.397	14.14	0.5006	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			411.53510	406.097	14.14	0.4994	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			811.31110	820.045	13.49	0.7203	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			218.31110	215.945	13.49	0.2797	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			804.57520	813.282	13.50	0.7172	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			221.57520	219.182	13.50	0.2828	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			797.87520	806.552	13.50	0.7142	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			224.87520	222.452	13.50	0.2858	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,120
CHF / R	On	18/09/2017	Foreign Exchange Future			13.76510		13.61270			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.05100		13.89500			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2018	Foreign Exchange Future			14.34140		14.18380			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.64540		14.73000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			33.39010	37.030	18.62	0.0797	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,800.69010	1,651.930	18.62	0.9203	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			33.02340	36.613	18.66	0.0789	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,810.32340	1,661.513	18.66	0.9211	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			32.66230	36.202	18.69	0.0780	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,819.96230	1,671.102	18.69	0.9220	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			516.90450	582.361	15.64	0.5289	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			641.90450	551.361	15.64	0.4711	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			513.05030	577.845	15.65	0.5261	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			648.05030	556.845	15.65	0.4739	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			509.22300	573.361	15.66	0.5233	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			654.22300	562.361	15.66	0.4767	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			765.24660	840.384	15.84	0.5690	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			721.44660	638.984	15.84	0.4310	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			760.98980	835.790	15.85	0.5669	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			727.18980	644.390	15.85	0.4331	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			756.75480	831.223	15.87	0.5647	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			732.95480	649.823	15.87	0.4353	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			0.00000	939.270	16.15	0.3513	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			0.00000	1,850.024	16.16	0.6476	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			0.00000	944.624	16.16	0.3524	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			0.00000	1,859.331	16.13	0.6499	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			0.00000	933.931	16.13	0.3501	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			0.00000	1,854.670	16.15	0.6487	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93090		1.92390			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95030		1.94220			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.96850		1.95990			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98000		1.98000			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			51.57510	53.516	18.32	0.0829	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,312.57510	2,244.516	18.32	0.9171	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			46.38020	48.321	18.46	0.0756	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,407.38020	2,339.321	18.46	0.9244	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			57.35250	59.408	18.19	0.0911	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,218.35250	2,150.408	18.19	0.9089	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			766.36540	722.308	15.39	0.4590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			744.94340	779.934	15.46	0.5206	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			822.94340	776.934	15.46	0.4794	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			705.07650	738.325	15.57	0.5005	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			883.07650	835.325	15.57	0.4995	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			788.36540	825.308	15.39	0.5410	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,188.77570	1,234.997	15.36	0.6031	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			789.77570	749.997	15.36	0.3969	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,139.49230	1,183.947	15.42	0.5870	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			840.49230	798.947	15.42	0.4130	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,091.89010	1,134.595	15.47	0.5708	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			892.89010	849.595	15.47	0.4292	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			0.00000	100.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			0.00000	0.001		0.5000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			0.00000	0.001		0.5000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			0.00000	100.000		1.0000	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			2.05350		2.03350			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.09500		2.07440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36470		2.15000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,010.54480	1,162.427	14.48	0.8150	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			175.54480	127.427	14.48	0.1850	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			940.93250	1,086.686	14.60	0.7895	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			205.93250	151.685	14.60	0.2105	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			874.52400	1,013.916	14.72	0.7626	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			239.52400	178.916	14.72	0.2374	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			536.66280	458.508	15.36	0.3205	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,125.28680	1,249.781	15.45	0.6607	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			581.28680	499.781	15.45	0.3393	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,238.09560	1,369.322	15.27	0.6981	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			494.09560	419.322	15.27	0.3019	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,180.66280	1,308.508	15.36	0.6795	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			0.00000	3,337.956	16.87	0.7002	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			0.00000	1,190.956	16.87	0.2998	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			0.00000	3,280.757	16.90	0.6931	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			0.00000	1,233.757	16.90	0.3069	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			0.00000	3,396.012	16.84	0.7074	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			0.00000	1,149.012	16.84	0.2926	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67660		1.67620			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70500		1.70450			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73220		1.73140			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85990		1.76000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			18.95320	18.779	20.40	0.0347	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,856.95320	2,852.779	20.40	0.9653	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			23.93490	23.590	20.12	0.0429	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,661.93490	2,657.590	20.12	0.9571	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			21.29570	21.042	20.26	0.0386	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,759.29570	2,755.042	20.26	0.9614	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			518.29160	517.576	17.02	0.4079	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,073.29160	1,067.576	17.02	0.5921	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			488.96860	488.132	17.17	0.3893	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,143.96860	1,138.132	17.17	0.6107	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			461.33890	460.395	17.31	0.3714	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,216.33890	1,210.395	17.31	0.6286	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,038.27070	1,032.014	16.57	0.5031	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			930.63430	932.763	16.34	0.5304	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			916.63430	910.763	16.34	0.4696	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			890.59900	892.535	16.45	0.5135	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			976.59900	970.535	16.45	0.4865	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			852.27070	854.014	16.57	0.4969	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			0.00000	2,249.640	16.55	0.6483	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			0.00000	1,150.640	16.55	0.3517	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			0.00000	2,203.204	16.65	0.6387	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			0.00000	1,204.204	16.65	0.3613	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			0.00000	2,157.909	16.74	0.6293	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			0.00000	1,258.909	16.74	0.3707	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12450		0.12440			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12410		0.12410			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12400		0.12390			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12320		0.12300			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11890		0.12000			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.62510		1.60910			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.65200		1.63570			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.67920		1.66260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.81790		1.69000			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			9.60060		9.56050			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.72610		9.68460			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.84910		9.80720			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.43910		9.92000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,048.42620	1,010.571	17.69	0.9026	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			28.30990	30.503	17.71	0.0956	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,057.80990	1,019.904	17.71	0.9044	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			29.55610	31.853	17.66	0.0993	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,039.05610	1,001.253	17.66	0.9007	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			28.92620	31.171	17.69	0.0974	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			349.67330	357.036	15.94	0.4835	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			485.07330	450.936	15.94	0.5165	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			352.55690	360.283	15.72	0.4906	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			467.95690	434.183	15.72	0.5094	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			351.09920	358.641	15.83	0.4870	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			476.49920	442.541	15.83	0.5130	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			862.63720	915.912	22.04	0.6276	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			495.43720	506.812	22.04	0.3724	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			851.70310	904.983	21.86	0.6258	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			494.50310	505.883	21.86	0.3742	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			840.77490	894.060	21.69	0.6240	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			493.57490	504.960	21.69	0.3760	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			0.00000	1,453.866	20.96	0.6272	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			0.00000	924.766	20.96	0.3728	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			0.00000	1,447.242	20.93	0.6259	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			0.00000	928.142	20.93	0.3741	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			0.00000	1,440.623	20.90	0.6246	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			0.00000	931.523	20.90	0.3754	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			1.27640		1.27590			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28790		1.29090			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30000		1.30700			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32740		1.32000			0.0000	0.00	0	0
Total PULA / R Future												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			841.00000	836.000		1.0000	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			941.00000	936.000		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			1,041.00000	1,036.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			291.00000	321.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			91.00000	121.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			191.00000	221.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			130.00000	200.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			70.00000	0.000		0.5000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			30.00000	100.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			0.00000	174.000		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
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	74.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	26.000		1.0000	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			1.30420		1.30880			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30790		1.31240			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31170		1.31600			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	9,929
Total QUANTO £ / \$												0.00	0	9,929
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.16180		1.15060			0.0000	69,708.00	60	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.16740		1.15630			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17360		1.16230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												69,708.00	60	2
Total QUANTO € / \$												69,708.00	60	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	18/09/2017	Foreign Exchange Future			22,862.66000		22,736.38000			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			9.57090		9.54910			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.62360		10.00000			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			191.55430	197.575	14.31	0.4702	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			272.45430	256.675	14.31	0.5298	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			187.79410	193.672	14.35	0.4633	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			278.69410	262.772	14.35	0.5367	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			184.09930	189.834	14.38	0.4565	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			284.99930	268.934	14.38	0.5435	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			0.00000	1,190.389	14.75	0.6568	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			0.00000	556.789	14.75	0.3432	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			0.00000	1,184.838	14.75	0.6550	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			0.00000	561.238	14.75	0.3450	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			0.00000	1,179.307	14.76	0.6532	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			0.00000	565.707	14.76	0.3468	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			3.64130		3.63330			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.57140		3.56230			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.43350		3.53000			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			137.62960	142.334	13.88	0.6991	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			44.32960	41.034	13.88	0.3009	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			130.91630	135.433	13.84	0.6821	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			47.61630	44.133	13.84	0.3179	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			124.37730	128.702	13.80	0.6647	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			51.07730	47.402	13.80	0.3353	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			198.66530	203.318	14.80	0.5807	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			146.36530	141.918	14.80	0.4193	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			193.42850	197.971	14.80	0.5715	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			151.12850	146.571	14.80	0.4285	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			188.28590	192.718	14.79	0.5623	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			155.98590	151.318	14.79	0.4377	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.00000	244.361	15.36	0.4849	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			0.00000	350.861	15.36	0.5151	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.00000	251.928	15.33	0.4954	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	14/06/2019	Foreign Exchange Option	3.52	Put			0.00000	338.428	15.33	0.5046	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.00000	248.120	15.35	0.4901	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			0.00000	344.620	15.35	0.5099	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			1.44450		1.44010			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42130		1.41700			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40330		1.40020			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.29550		1.38000			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												493,856,721.40	37,425	1,207,851
Total Options												0.00	0	1,727,754
Grand Total:												493,856,721.40	37,425	2,935,605