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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/07/2017 Foreign Exchange Future			13.02670		12.92730			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.02220		12.93420			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.02640		12.93870			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.03490		12.94750			0.0000	0.00	0	8,323
\$ / R On 04/08/2017 Foreign Exchange Future			13.04350		12.95630			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.05870		12.97160			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.06960		12.98260			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.07170		12.98480			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.09760		13.01110			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.09970		13.01320			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.10190		13.01540			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.14030		13.05480			0.0000	814,291,250.70	61,969	793,143
\$ / R On 27/09/2017 Foreign Exchange Future			13.15940		13.07410			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.16150		13.07620			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.16350		13.07830			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.21330		13.12920			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.22150		13.13760			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.25670		13.17360			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.28780		13.20530			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.32300		13.24130			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.32920		13.24760			0.0000	13,489,150.40	1,012	120,216

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.33750		13.25610			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.34790		13.26670			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.36030		13.27940			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.37480		13.29420			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.41990		13.34020			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.42190		13.34230			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.44600		13.36700			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.45000		13.37110			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.51440		13.43710			0.0000	0.00	0	21,396
\$ / R	On	25/04/2018	Foreign Exchange Future			13.58870		13.51320			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.62020		13.54510			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.62800		13.55310			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.69490		13.62100			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.80550		13.73480			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.87530		13.80790			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.98900		13.92700			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.05080		13.99180			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17250		14.11930			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.23830		14.18820			0.0000	14,238,300.00	1,000	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.41370		14.37210			0.0000	0.00	0	0
Total \$ / R Future												842,018,701.10	63,981	965,436
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			38.74840	69.239	20.19	0.5790	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			111.44840	42.539	20.19	0.4210	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			8.04620	7.204	24.45	0.0931	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			330.74620	230.504	24.45	0.9069	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			0.02470	0.020	59.82	0.0002	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,632.72470	1,533.320	59.82	0.9998	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			114.47870	186.537	22.90	0.8740	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			37.17870	9.836	22.90	0.1260	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			0.37060	0.362	28.68	0.0028	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,366.17060	1,278.162	28.68	0.9972	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			24.14700	34.353	16.15	0.2394	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			289.94700	212.153	16.15	0.7606	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.23540	0.208	53.87	0.0008	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,591.53540	3,503.808	53.87	0.9992	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			8.13560	10.571	17.73	0.0746	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			569.43560	484.171	17.73	0.9254	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			6.36580	6.721	17.05	0.0431	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			778.86580	691.821	17.05	0.9569	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			57.53950	67.308	15.47	0.2725	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			401.23950	323.808	15.47	0.7275	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			805.82820	723.173	17.44	0.8817	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			27.42820	31.873	17.44	0.1183	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			158.42790	184.634	14.70	0.4696	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			295.82790	235.034	14.70	0.5304	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			100.99940	116.437	15.70	0.3218	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			466.19940	394.737	15.70	0.6782	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			113.89400	128.970	16.30	0.2968	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			602.79400	531.370	16.30	0.7032	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.68060	1.703	28.56	0.0045	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,830.58060	3,744.103	28.56	0.9955	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			248.27050	284.205	14.79	0.5404	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			285.07050	234.505	14.79	0.4596	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			288.08060	330.462	14.69	0.5901	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			242.68060	198.562	14.69	0.4099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			4.84450	4.793	21.26	0.0125	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,950.04450	2,864.493	21.26	0.9875	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			4.07440	4.146	23.11	0.0102	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,536.18040	1,458.041	19.23	0.8976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			32.30770	38.183	19.36	0.0836	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,667.50770	1,587.883	19.36	0.9164	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			30.68800	36.282	19.38	0.0800	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,695.88800	1,615.982	19.38	0.9200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			29.65150	35.063	19.40	0.0776	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,333.88970	1,256.483	18.81	0.8639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			46.86490	55.209	19.16	0.1147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,462.06490	1,384.910	19.16	0.8853	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			44.57190	52.535	19.19	0.1099	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,489.77190	1,412.235	19.19	0.8901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			40.98040	48.341	19.23	0.1024	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,233.03430	1,156.982	18.51	0.8449	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			65.19590	74.254	18.59	0.1497	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,260.39590	1,183.954	18.59	0.8503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			59.46330	67.672	18.79	0.1377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,324.66330	1,247.372	18.79	0.8623	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			58.68970	66.783	18.81	0.1361	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			983.93420	912.371	17.74	0.7839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			91.04110	103.874	17.91	0.2014	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,036.24110	963.574	17.91	0.7986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			69.65570	79.373	18.46	0.1589	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,214.85570	1,139.073	18.46	0.8411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			67.83430	77.282	18.51	0.1551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			864.63070	795.983	17.36	0.7456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			117.81340	134.440	17.39	0.2514	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			873.01340	804.140	17.39	0.7486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			104.23730	118.956	17.63	0.2265	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			949.43730	878.656	17.63	0.7735	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			98.73420	112.670	17.74	0.2161	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			782.10160	715.103	17.04	0.7154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			127.86280	145.517	17.20	0.2691	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			823.06280	755.217	17.20	0.7309	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		126.12880	143.620	17.23	0.2661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		831.32880	763.320	17.23	0.7339	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		119.43070	136.283	17.36	0.2544	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		623.65710	562.076	16.41	0.6453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		150.16710	170.427	16.82	0.3077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		725.36710	660.127	16.82	0.6923	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		146.24610	165.988	16.89	0.3010	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		741.44610	675.688	16.89	0.6990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		136.90160	155.403	17.04	0.2846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		549.07300	490.672	16.10	0.6054	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		190.73910	216.208	16.25	0.3743	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		585.93910	525.908	16.25	0.6257	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		183.27000	207.801	16.35	0.3624	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		608.47000	547.501	16.35	0.6376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		178.45710	202.376	16.41	0.3547	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		411.13290	360.065	15.46	0.5163	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		248.88700	281.367	15.62	0.4603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		444.08700	391.067	15.62	0.5397	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		232.89600	263.500	15.78	0.4377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		478.09600	423.200	15.78	0.5623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		203.87300	230.972	16.10	0.3946	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		366.86660	319.193	15.27	0.4826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		287.85260	324.996	15.29	0.5125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		373.05260	324.696	15.29	0.4875	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		284.08530	320.548	15.31	0.5076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		379.28530	330.248	15.31	0.4924	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		265.93290	300.365	15.46	0.4837	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		197.84570	166.390	14.64	0.3185	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		397.23230	446.969	14.83	0.6320	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		242.43230	206.669	14.83	0.3680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		347.06930	392.529	15.02	0.5819	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		292.26930	252.229	15.02	0.4181	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		291.66660	329.493	15.27	0.5174	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		109.56560	88.494	14.16	0.2035	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		579.40610	641.843	14.25	0.7750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		124.60610	101.543	14.25	0.2250	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		482.34730	538.532	14.54	0.7057	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		177.54730	148.232	14.54	0.2943	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		452.64570	506.690	14.64	0.6815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		47.80840	37.745	14.03	0.1034	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		843.97960	919.214	14.03	0.8939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		49.17960	38.914	14.03	0.1061	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		650.58750	716.952	14.06	0.8172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		95.78750	76.652	14.06	0.1828	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		614.36560	678.794	14.16	0.7965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,077.13190	1,156.819	13.99	0.9484	0.00	0	0

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\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		22.33190	16.519	13.99	0.0516	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		896.20130	972.613	14.02	0.9090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		41.40130	32.313	14.02	0.0910	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		852.60840	928.045	14.03	0.8966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,945.20000	986,859.700	26.33	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,326.84040	4,241.917	26.33	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.61180	2.179	26.33	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,336.81180	4,251.879	26.33	0.9949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.53630	0.752	26.33	0.0019	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,945.73630	4,860.452	26.33	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.33	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,948.36090	3,863.300	25.87	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		3.00400	3.581	26.01	0.0081	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,978.20400	3,893.282	26.01	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.66950	2.254	26.33	0.0052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,316.86950	4,231.955	26.33	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.64040	2.217	26.33	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,349.27440	3,263.846	23.11	0.9898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		3.92900	4.026	23.57	0.0098	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,449.12900	3,363.726	23.57	0.9902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		3.57550	3.740	24.95	0.0087	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,748.77550	3,663.440	24.95	0.9913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		3.16090	3.600	25.87	0.0081	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,714.85150	1,634.763	19.40	0.9224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		18.86010	22.338	19.63	0.0523	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,964.06010	1,882.038	19.63	0.9477	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		209.14350	233.561	16.43	0.3737	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		635.04350	574.161	16.43	0.6263	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.27090	2.990	24.10	0.0069	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,058.17090	3,973.590	24.10	0.9931	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		312.32490	347.176	15.49	0.5053	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		416.12490	365.676	15.49	0.4947	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		382.82460	426.005	15.18	0.5782	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		324.52460	282.505	15.18	0.4218	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		80.32830	86.941	19.50	0.1363	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,761.12830	1,683.641	19.50	0.8637	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		305.04800	329.158	16.39	0.4202	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		667.44800	607.658	16.39	0.5798	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		172.01210	185.422	17.93	0.2603	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,134.41210	1,063.922	17.93	0.7397	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		2.98510	3.198	21.18	0.0069	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,315.38510	4,231.698	21.18	0.9931	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		535.34400	577.718	15.08	0.6304	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		317.74400	276.218	15.08	0.3696	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		234.13830	251.046	17.54	0.3129	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,040.53830	974.346	17.54	0.6871	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	28/11/2017	Foreign Exchange Option	13.50	Call			398.35010	425.467	16.40	0.4554	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			693.05010	637.667	16.40	0.5446	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			14.91660	16.590	23.65	0.0245	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,549.61660	4,468.790	23.65	0.9755	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			436.92450	464.760	16.49	0.4624	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			725.62450	671.760	16.49	0.5376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,330.43620	1,397.704	14.01	0.8870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			82.83620	68.504	14.01	0.1130	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,162.22200	1,224.849	14.25	0.8420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			124.62200	105.649	14.25	0.1580	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			39.61260	41.954	23.75	0.0519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,082.01260	4,002.755	23.75	0.9481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			39.25950	41.764	23.77	0.0516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,091.65950	4,012.564	23.77	0.9484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,553.60090	1,626.948	14.52	0.9188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			56.00090	47.748	14.52	0.0812	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			42.56210	44.350	23.50	0.0549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,964.96210	3,885.150	23.50	0.9451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			41.98570	43.733	23.56	0.0541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,994.38570	3,914.533	23.56	0.9459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			19.54330	21.357	23.87	0.0286	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,831.94330	4,752.157	23.87	0.9714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			57.56810	60.458	22.25	0.0748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,359.96810	3,281.258	22.25	0.9252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			50.22970	52.573	22.80	0.0651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,622.62970	3,543.373	22.80	0.9349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			38.90930	41.575	23.79	0.0514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,101.30930	4,022.375	23.79	0.9486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			108.04480	115.210	20.31	0.1379	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,360.44480	2,286.010	20.31	0.8621	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			77.82390	82.272	21.14	0.1011	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,830.22390	2,753.072	21.14	0.8989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			41.23570	42.929	23.64	0.0531	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,033.63570	3,953.729	23.64	0.9469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			153.79350	164.151	19.47	0.1894	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,906.19350	1,834.951	19.47	0.8106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			142.10700	151.651	19.66	0.1766	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,004.50700	1,932.451	19.66	0.8234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			43.34840	45.192	23.42	0.0559	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,925.74840	3,845.992	23.42	0.9441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			276.25520	293.678	17.86	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,208.65520	1,144.478	17.86	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			220.72830	234.388	18.55	0.2591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,473.12830	1,405.188	18.55	0.7409	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			67.96180	71.644	21.62	0.0884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,060.36180	2,982.444	21.62	0.9116	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	14.00	Call		314.38710	334.368	17.47	0.3517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,066.78710	1,005.168	17.47	0.6483	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		294.63230	313.291	17.67	0.3330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,137.03230	1,074.091	17.67	0.6670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		141.09320	150.570	19.67	0.1754	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,013.49320	1,941.370	19.67	0.8246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		391.57280	416.326	16.82	0.4209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		843.97280	787.126	16.82	0.5791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		363.76630	386.833	17.04	0.3967	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		916.16630	857.633	17.04	0.6033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		216.22200	229.574	18.61	0.2544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,498.62200	1,430.374	18.61	0.7456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		496.48040	527.460	16.13	0.5061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		628.88040	578.260	16.13	0.4939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		489.15200	519.703	16.17	0.5004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		641.55200	590.503	16.17	0.4996	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		282.23260	300.059	17.79	0.3210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,184.63260	1,120.859	17.79	0.6790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		555.24180	590.388	15.83	0.5494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		537.64180	491.188	15.83	0.4506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		546.86730	581.574	15.87	0.5436	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		549.26730	502.374	15.87	0.4564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		335.61660	356.953	17.28	0.3714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		998.01660	937.753	17.28	0.6286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		589.94010	626.889	15.68	0.5732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		492.34010	447.689	15.68	0.4268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		576.70100	612.967	15.74	0.5643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		509.10100	463.767	15.74	0.4357	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		454.10900	482.604	16.39	0.4729	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		706.50900	653.404	16.39	0.5271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		660.34310	700.861	15.39	0.6187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		412.74310	371.661	15.39	0.3813	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		612.61740	650.733	15.59	0.5883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		465.01740	421.533	15.59	0.4117	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		507.68180	539.309	16.07	0.5146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		610.08180	560.109	16.07	0.4854	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,020.97110	1,079.043	14.47	0.7947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		173.37110	149.843	14.47	0.2053	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		951.10570	1,006.686	14.59	0.7678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		203.50570	177.486	14.59	0.2322	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		563.73490	599.325	15.80	0.5554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		526.13490	480.125	15.80	0.4446	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		853.44620	904.105	14.76	0.7252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		255.84620	224.905	14.76	0.2748	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		603.45260	641.101	15.62	0.5823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		475.85260	431.901	15.62	0.4177	0.00	0	40,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		22.67160	24.771	23.94	0.0321	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,786.57160	4,707.271	23.94	0.9679	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		465.90490	494.695	16.41	0.4762	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		709.80490	657.195	16.41	0.5238	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		432.57980	459.024	16.67	0.4439	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		805.87980	751.124	16.67	0.5561	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		518.52060	549.257	16.20	0.5028	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		669.12060	618.957	16.20	0.4972	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		205.30940	217.937	19.08	0.2278	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,791.10940	1,723.137	19.08	0.7722	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		630.14760	666.728	15.77	0.5696	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		535.94760	491.928	15.77	0.4304	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		222.62100	236.287	18.89	0.2443	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,688.42100	1,621.487	18.89	0.7557	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		648.86350	683.603	15.97	0.5538	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		608.66350	563.703	15.97	0.4462	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		717.34090	755.209	15.71	0.5930	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		525.04090	483.309	15.71	0.4070	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		167.84260	177.112	19.93	0.1784	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,345.54260	2,275.212	19.93	0.8216	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		397.50540	417.606	17.64	0.3658	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,230.50540	1,171.606	17.64	0.6342	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		406.68230	427.103	17.60	0.3710	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,215.58230	1,157.103	17.60	0.6290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		326.01880	341.274	18.79	0.2858	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		794.65100	830.320	15.89	0.5861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		607.55100	565.920	15.89	0.4139	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		772.83440	807.603	15.97	0.5746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		635.73440	593.203	15.97	0.4254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		739.17510	772.534	16.11	0.5564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,181.41060	4,109.099	23.22	0.8989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,208.10570	1,259.731	14.83	0.7600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		271.00570	245.331	14.83	0.2400	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		913.09920	953.515	15.45	0.6448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		475.99920	439.115	15.45	0.3552	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,162.41980	4,089.752	23.18	0.8983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		878.31940	917.366	15.57	0.6282	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		511.21940	472.966	15.57	0.3718	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		109.19750	113.826	23.20	0.1014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,172.09750	4,099.426	23.20	0.8986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		108.51060	113.499	23.22	0.1011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,301.64920	2,235.586	19.62	0.7818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		210.18190	220.092	19.97	0.1948	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,523.08190	2,455.692	19.97	0.8052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		185.59570	194.362	20.31	0.1741	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,748.49570	2,679.962	20.31	0.8259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			109.51980	114.152	23.18	0.1017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,798.91880	1,736.874	18.79	0.7142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			292.88920	306.624	19.07	0.2608	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,965.78920	1,902.224	19.07	0.7392	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			243.73340	255.203	19.56	0.2222	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,266.63340	2,200.803	19.56	0.7778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			238.74920	249.986	19.62	0.2182	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			682.07510	638.134	16.11	0.4436	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			551.29660	576.395	17.03	0.4448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,024.19660	971.995	17.03	0.5552	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			476.35410	497.724	17.49	0.3950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,219.25410	1,163.324	17.49	0.6050	32,573,077.60	28,000	41,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			375.58070	391.922	18.74	0.3011	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,862.38070	1,803.222	18.74	0.6989	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			256.27750	267.573	19.84	0.2159	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,553.07750	2,488.873	19.84	0.7841	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			532.04090	553.396	17.72	0.3937	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,386.94090	1,333.196	17.72	0.6063	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			565.25260	587.862	17.54	0.4115	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,312.15260	1,259.862	17.54	0.5885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			854.06640	884.666	16.47	0.5415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			873.06640	829.766	16.47	0.4585	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			381.63850	396.192	19.18	0.2795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,260.63850	2,201.292	19.18	0.7205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,141.89310	1,181.254	15.46	0.6651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			520.89310	486.354	15.46	0.3349	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,116.23140	1,154.824	15.54	0.6551	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			545.23140	509.924	15.54	0.3449	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			186.83960	189.954	22.52	0.1389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,265.83960	4,195.054	22.52	0.8611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			450.06130	467.669	18.69	0.3221	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,939.06130	1,882.769	18.69	0.6779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			444.30320	461.661	18.72	0.3186	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,963.30320	1,906.761	18.72	0.6814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			185.91650	189.483	22.54	0.1386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,274.91650	4,204.583	22.54	0.8614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			270.08460	278.147	20.29	0.2041	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,029.08460	2,963.247	20.29	0.7959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			187.29260	190.424	22.50	0.1393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,256.29260	4,185.524	22.50	0.8607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,650.61220	2,721.999	13.33	0.9629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			29.61220	27.099	13.33	0.0371	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,442.80480	1,492.776	15.02	0.7606	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			321.80480	297.876	15.02	0.2394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,162.83520	1,204.145	15.42	0.6729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			501.83520	469.245	15.42	0.3271	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			668.48020	689.427	17.91	0.4139	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,553.68020	1,503.927	17.91	0.5861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			687.52270	706.971	18.30	0.4030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,729.62270	1,681.671	18.30	0.5970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			685.10650	704.486	18.32	0.4018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,737.20650	1,689.186	18.32	0.5982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			682.70100	702.006	18.33	0.4006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,744.80100	1,696.706	18.33	0.5994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,395.46220	1,434.734	15.70	0.6872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			547.56220	519.434	15.70	0.3128	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			621.64920	639.136	18.70	0.3699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,953.74920	1,903.836	18.70	0.6301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			442.61680	455.464	19.94	0.2756	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,774.71680	2,720.164	19.94	0.7244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,836.86530	2,905.027	12.59	0.9624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			28.96530	29.727	12.59	0.0376	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,458.58770	1,499.253	15.60	0.7056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			500.68770	473.953	15.60	0.2944	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			805.35980	824.965	18.37	0.4282	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,738.35980	1,695.965	18.37	0.5718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			816.00850	834.481	18.65	0.4182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,894.20850	1,853.681	18.65	0.5818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			813.53360	831.953	18.66	0.4171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,901.73360	1,861.153	18.66	0.5829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			811.06840	829.435	18.68	0.4161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,909.26840	1,868.635	18.68	0.5839	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			931.07700	948.979	18.68	0.4388	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,911.77700	1,876.479	18.68	0.5612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			941.58270	958.355	18.89	0.4300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,063.38270	2,030.055	18.89	0.5700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			939.07460	955.808	18.91	0.4291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,070.87460	2,037.508	18.91	0.5709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			936.57550	953.263	18.92	0.4281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,078.37550	2,044.963	18.92	0.5719	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,416.23600	1,435.376	17.84	0.5549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,404.13600	1,381.676	17.84	0.4451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,412.70810	1,431.825	17.85	0.5539	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,410.60810	1,388.125	17.85	0.4461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,409.18420	1,428.293	17.87	0.5528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,417.08420	1,394.593	17.87	0.4472	0.00	0	0
Total \$ / R Option												32,573,077.60	28,000	1,665,196
Total \$ / R												874,591,778.70	91,981	2,630,632
\$ / R	MAXI	On 18/09/2017	Foreign Exchange Future			13.14030		13.05480			0.0000	39,420.90	3	419
\$ / R	MAXI	On 18/12/2017	Foreign Exchange Future			13.32920		13.24760			0.0000	13,329.20	1	74

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.51440		13.43710			0.0000	0.00	0	4
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.69490		13.62100			0.0000	0.00	0	182
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.41370		13.80790			0.0000	0.00	0	0
Total \$ / R MAXI Future											52,750.10	4	679
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			1,472.46000	1,744.028	19.76	0.0420	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			209,992.46000	201,714.028	19.76	0.9580	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			1,446.52600	1,713.231	19.76	0.0413	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			210,966.52600	202,683.231	19.76	0.9587	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			1,421.03240	1,683.000	19.77	0.0406	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			211,941.03240	203,652.999	19.77	0.9594	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			38,018.84380	40,425.228	16.91	0.4111	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			87,258.84380	81,505.228	16.91	0.5889	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			37,739.68200	40,129.369	16.93	0.4087	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			87,979.68200	82,209.369	16.93	0.5913	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			37,462.70200	39,835.476	16.95	0.4063	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			88,702.70200	82,915.476	16.95	0.5937	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			61,543.48990	64,343.607	16.68	0.4849	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			88,833.48990	83,903.607	16.68	0.5151	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			61,204.60350	63,989.040	16.70	0.4828	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			89,494.60350	84,549.040	16.70	0.5172	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			60,867.28010	63,636.982	16.72	0.4808	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			90,157.28010	85,196.982	16.72	0.5192	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			75,218.96830	77,975.608	16.89	0.4919	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			105,118.96830	100,485.608	16.89	0.5081	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			74,880.61550	77,625.775	16.91	0.4902	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			105,780.61550	101,135.775	16.91	0.5098	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			74,543.94210	77,277.671	16.92	0.4885	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			106,443.94210	101,787.671	16.92	0.5115	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			112,287.87220	143,415.110	17.82	0.5549	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			167,497.87220	138,045.110	17.82	0.4451	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			111,986.90110	143,049.696	17.84	0.5538	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			168,196.90110	138,679.696	17.84	0.4462	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			111,687.75230	142,684.687	17.85	0.5527	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			168,897.75230	139,314.687	17.85	0.4473	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											52,750.10	4	679
£ / R	On 31/07/2017	Foreign Exchange Future			16.92860		16.87550			0.0000	0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future			17.09190		17.04170			0.0000	140,905,623.60	8,244	30,283
£ / R	On 18/12/2017	Foreign Exchange Future			17.38670		17.34180			0.0000	0.00	0	7,997
£ / R	On 19/03/2018	Foreign Exchange Future			17.67990		17.64090			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			17.96730		17.93390			0.0000	0.00	0	3,033
£ / R	On 14/06/2019	Foreign Exchange Future			19.13780		19.15180			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 £ / R Future												140,905,623.60	8,244	41,758
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			349.44910	383.606	15.63	0.7623	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			83.94910	65.006	15.63	0.2377	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			161.63100	160.123	17.09	0.2381	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,119.93100	1,068.223	17.09	0.7619	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			159.86720	158.315	17.10	0.2358	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,128.16720	1,076.415	17.10	0.7642	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			93.03870	90.350	17.91	0.1460	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,111.71350	1,060.051	17.07	0.7597	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,551.33870	1,498.450	17.91	0.8540	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			623.35690	639.229	15.16	0.6584	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			281.65690	247.329	15.16	0.3416	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			200.81090	200.007	16.73	0.2862	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			959.11090	908.107	16.73	0.7138	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			163.41350	161.950	17.07	0.2403	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.46500	3.572	21.65	0.0049	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,822.66500	7,776.872	21.65	0.9951	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.54250	3.638	21.65	0.0050	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,802.74250	7,756.938	21.65	0.9950	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.50360	3.605	21.65	0.0049	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,812.70360	7,766.905	21.65	0.9951	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,185.16280	1,193.210	16.59	0.6052	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			754.26280	723.310	16.59	0.3948	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,180.07920	1,188.050	16.60	0.6036	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			759.17920	728.150	16.60	0.3964	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,175.00740	1,182.907	16.61	0.6019	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			764.10740	733.007	16.61	0.3981	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,207.16960	1,218.204	17.28	0.5433	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,163.26960	1,140.904	17.28	0.4567	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,202.84360	1,213.838	17.29	0.5419	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,168.94360	1,146.538	17.29	0.4581	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,198.53130	1,209.492	17.29	0.5406	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,174.63130	1,152.192	17.29	0.4594	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,046.60250	2,038.024	17.06	0.5926	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,514.80250	1,520.224	17.06	0.4074	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,042.08080	2,033.524	17.06	0.5917	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,520.28080	1,525.724	17.06	0.4083	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,037.56870	2,029.034	17.06	0.5908	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,525.76870	1,531.234	17.06	0.4092	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												140,905,623.60	8,244	43,158
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11784		0.11713			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12005		0.11937			0.0000	0.00	0	115

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 Future			0.12232		0.12167			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13289		0.13254			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			2.31050	2.329	23.54	0.0066	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,289.71050	3,218.329	23.54	0.9934	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.24860	0.239	23.54	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,287.64860	4,216.239	23.54	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.02150	0.019	23.54	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,287.42150	5,216.019	23.54	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			261.83560	267.745	20.19	0.2919	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,324.53560	1,262.345	20.19	0.7081	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,094.57590	1,141.548	16.30	0.8124	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			157.27590	136.148	16.30	0.1876	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			545.56450	565.488	18.28	0.5250	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			608.26450	560.088	18.28	0.4750	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,381.58550	1,422.598	16.52	0.8040	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			214.38550	191.098	16.52	0.1960	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			828.15580	845.494	18.41	0.5802	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			660.95580	613.994	18.41	0.4198	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			483.26620	490.405	19.99	0.3847	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,316.06620	1,258.905	19.99	0.6153	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,913.81010	1,907.011	16.57	0.7126	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			659.81010	617.611	16.57	0.2874	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,527.13800	1,514.764	18.93	0.5851	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,273.13800	1,225.364	18.93	0.4149	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,188.76960	1,173.468	20.08	0.4802	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,934.76960	1,884.068	20.08	0.5198	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			15.15370		14.90670			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.16670		14.92000			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.26250		15.01590			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.32810		15.08180			0.0000	9,488,093.90	619	94,649
€ / R	On	27/09/2017	Foreign Exchange Future			15.35760		15.11150			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.45610		15.21020			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.55960		15.31430			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.62480		15.37970			0.0000	16,171,668.00	1,035	24,219
€ / R	On	27/12/2017	Foreign Exchange Future			15.65420		15.41020			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.92560		15.68180			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.22270		15.97990			0.0000	16,222,700.00	1,000	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.51020		17.28940			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 € / R Future												41,882,461.90	2,654	133,978
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call		57.51910	142.325	13.58	0.5786	0.00	0	0	
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put		250.81910	88.625	13.58	0.4214	0.00	0	0	
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call		264.46150	461.479	14.86	0.8740	0.00	0	0	
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put		74.46150	24.779	14.86	0.1260	0.00	0	0	
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call		211.21640	303.255	13.73	0.5392	0.00	0	0	
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put		405.31640	250.755	13.73	0.4608	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		4.20560	4.139	24.27	0.0085	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,402.40560	4,156.039	24.27	0.9915	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		4.21710	4.151	24.19	0.0085	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,382.41710	4,136.052	24.19	0.9915	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		4.21130	4.145	24.23	0.0085	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,392.41130	4,146.045	24.23	0.9915	0.00	0	0	
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call		311.98200	405.187	14.32	0.5323	0.00	0	0	
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put		510.48200	357.587	14.32	0.4677	0.00	0	0	
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call		398.96580	494.536	14.85	0.5275	0.00	0	0	
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put		608.76580	458.436	14.85	0.4725	0.00	0	0	
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call		483.82710	582.594	15.02	0.5321	0.00	0	0	
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put		679.52710	532.994	15.02	0.4679	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call		1,373.01830	1,574.793	13.56	0.8842	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put		123.31830	79.993	13.56	0.1158	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		303.18130	360.103	16.44	0.3448	0.00	0	18,000	
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		1,313.48130	1,125.303	16.44	0.6552	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		6.35160	5.195	19.86	0.0082	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,036.65160	5,790.394	19.86	0.9918	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call		276.03570	327.354	16.67	0.3186	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put		1,426.33570	1,232.554	16.67	0.6814	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,478.67160	1,692.249	13.76	0.9006	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		98.97160	67.449	13.76	0.0994	0.00	0	18,000	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		99.31220	116.305	18.84	0.1293	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,769.61220	2,541.505	18.84	0.8707	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		98.66830	115.523	18.86	0.1285	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,778.96830	2,550.723	18.86	0.8715	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		98.02920	114.746	18.87	0.1277	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,788.32920	2,559.946	18.87	0.8723	0.00	0	0	
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call		544.19270	642.755	15.15	0.5287	0.00	0	0	
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put		753.99270	608.555	15.15	0.4713	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		466.81780	373.083	14.50	0.2953	0.00	0	5,648	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,214.36580	1,380.828	14.39	0.7439	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		382.56580	305.228	14.39	0.2561	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		489.36600	391.415	14.52	0.3053	0.00	0	19,510	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1,208.34130	1,374.012	14.40	0.7420	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		386.54130	308.412	14.40	0.2580	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		1,202.34980	1,367.222	14.40	0.7401	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		390.54980	311.622	14.40	0.2599	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,098.61780	1,248.683	14.50	0.7047	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,071.16600	1,217.015	14.52	0.6947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,177.06520	1,314.520	14.93	0.6537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			687.16520	581.820	14.93	0.3463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,172.15540	1,309.196	14.94	0.6520	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			692.25540	586.496	14.94	0.3480	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,167.25880	1,303.891	14.95	0.6502	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			697.35880	591.191	14.95	0.3498	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,757.35580	1,873.103	16.23	0.6096	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,337.95580	1,232.903	16.23	0.3904	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,753.37380	1,868.874	16.24	0.6086	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,343.97380	1,238.674	16.24	0.3914	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,761.34930	1,877.334	16.22	0.6106	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,331.94930	1,227.134	16.22	0.3894	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												41,882,461.90	2,654	195,136
AUS / R	On	18/09/2017	Foreign Exchange Future			10.44760		10.35240			0.0000	0.00	0	24,855
AUS / R	On	18/12/2017	Foreign Exchange Future			10.58480		10.49250			0.0000	0.00	0	4,749
AUS / R	On	19/03/2018	Foreign Exchange Future			10.71860		10.62900			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.84790		10.76030			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.35030		11.28750			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	31,104
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.24480	6.417	18.61	0.0224	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,842.84480	1,748.817	18.61	0.9776	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.46600	6.677	18.56	0.0233	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,823.06600	1,729.077	18.56	0.9767	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			5.35410	6.545	18.59	0.0228	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,832.95410	1,738.945	18.59	0.9772	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			82.35750	91.700	16.92	0.1590	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,459.85750	1,376.900	16.92	0.8410	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			81.42660	90.666	16.94	0.1574	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,468.92660	1,385.866	16.94	0.8426	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			83.29970	92.746	16.90	0.1606	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,450.79970	1,367.946	16.90	0.8394	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			204.91040	177.932	13.45	0.2427	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			836.93390	899.274	13.44	0.7545	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			207.93390	180.674	13.44	0.2455	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			829.98870	892.046	13.44	0.7516	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			210.98870	183.446	13.44	0.2484	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			843.91040	906.531	13.45	0.7573	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			697.00590	745.000	13.48	0.6274	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			426.70590	387.100	13.48	0.3726	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			691.87960	739.641	13.49	0.6245	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	18/06/2018	Foreign Exchange Option	10.50	Put			431.57960	391.742	13.49	0.3755	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			686.78360	734.318	13.50	0.6217	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			436.48360	396.418	13.50	0.3783	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			721.85570	693.515	13.89	0.3995	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			994.77770	1,029.123	13.90	0.5987	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			727.27770	698.823	13.90	0.4013	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,003.95990	1,038.521	13.88	0.6024	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			716.45990	688.221	13.88	0.3976	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			999.35570	1,033.815	13.89	0.6005	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	31,104
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.47850		10.37590			0.0000	0.00	0	370
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.63850		10.53840			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.79390		10.69600			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			36.40960	43.728	15.86	0.1326	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			940.50960	845.228	15.86	0.8674	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			35.67070	42.817	15.89	0.1302	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			949.77070	854.317	15.89	0.8698	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			34.94740	41.926	15.92	0.1277	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			959.04740	863.426	15.92	0.8723	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			380.52190	426.436	13.62	0.5639	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			372.12190	317.936	13.62	0.4361	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			376.10080	421.614	13.63	0.5596	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			377.70080	323.114	13.63	0.4404	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			371.72500	416.836	13.65	0.5553	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			383.32500	328.336	13.65	0.4447	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			839.50830	908.051	13.26	0.7599	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			203.50830	174.151	13.26	0.2401	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			832.63690	900.879	13.27	0.7570	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			206.63690	176.979	13.27	0.2430	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			825.79810	893.739	13.27	0.7541	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			209.79810	179.839	13.27	0.2459	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			13.85990		13.72800			0.0000	1,385,990.00	100	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			14.14250		14.01290			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.43120		14.30460			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.70780		15.60780			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 CHF / R Future												1,385,990.00	100	1,715
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			38.29260	44.774	18.88	0.0932	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,690.29260	1,564.874	18.88	0.9068	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			37.84540	44.239	18.91	0.0922	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,699.84540	1,574.339	18.91	0.9078	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			37.40350	43.712	18.94	0.0912	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,709.40350	1,583.812	18.94	0.9088	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			564.28950	624.887	15.55	0.5545	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			571.38950	502.387	15.55	0.4455	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			560.23960	620.222	15.56	0.5517	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			577.33960	507.722	15.56	0.4483	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			556.22150	615.586	15.57	0.5488	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			583.32150	513.086	15.57	0.4512	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			819.19810	883.872	15.72	0.5883	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			654.59810	592.672	15.72	0.4117	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			814.72320	879.122	15.73	0.5861	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			660.12320	597.922	15.73	0.4139	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			810.27110	874.399	15.75	0.5840	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			665.67110	603.199	15.75	0.4160	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			955.44800	903.973	16.00	0.3440	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,828.59200	1,876.979	16.01	0.6548	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			960.79200	909.179	16.01	0.3452	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,837.92620	1,886.582	15.99	0.6572	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			950.12620	898.782	15.99	0.3428	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,833.24800	1,881.773	16.00	0.6560	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,385,990.00	100	1,715
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93820		1.92670			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95580		1.94570			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97290		1.96380			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97380		1.96880			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			47.12100	49.865	17.81	0.0807	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,280.12100	2,167.865	17.81	0.9193	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			42.32910	44.822	17.96	0.0733	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,375.32910	2,262.822	17.96	0.9267	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			52.38960	55.607	17.67	0.0891	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,185.38960	2,073.607	17.67	0.9109	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			791.17810	729.008	15.13	0.4684	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			707.60340	744.279	15.24	0.5108	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			850.60340	786.279	15.24	0.4892	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	1.94	Call			792.52800	833.764	15.05	0.5526	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			735.52800	675.764	15.05	0.4474	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			748.17810	787.008	15.13	0.5316	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,150.20150	1,191.695	15.19	0.5947	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			812.20150	762.695	15.19	0.4053	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,101.69210	1,141.347	15.24	0.5783	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			863.69210	812.347	15.24	0.4217	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,200.41900	1,243.772	15.13	0.6111	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			762.41900	714.772	15.13	0.3889	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,795.24430	1,820.002	16.64	0.5490	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,807.24430	1,782.002	16.64	0.4510	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,755.25930	1,779.686	16.69	0.5404	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,867.25930	1,841.686	16.69	0.4596	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,716.15950	1,740.260	16.73	0.5319	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,928.15950	1,902.260	16.73	0.4681	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			2.07570		2.04060			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11690		2.08260			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38220		2.35180			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			1,053.74540	1,325.026	13.41	0.8803	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			147.74540	68.026	13.41	0.1197	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			981.17770	1,241.842	13.55	0.8580	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			175.17770	84.842	13.55	0.1420	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			911.79490	1,161.435	13.69	0.8338	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			205.79490	104.435	13.69	0.1662	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,222.82310	1,436.161	14.91	0.7218	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			496.82310	367.161	14.91	0.2782	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,166.60450	1,372.457	15.00	0.7033	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			540.60450	403.457	15.00	0.2967	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,281.16780	1,501.956	14.82	0.7400	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			455.16780	332.956	14.82	0.2600	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,180.59710	1,078.659	16.68	0.2806	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,240.66250	3,438.867	16.69	0.7125	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,222.66250	1,116.867	16.69	0.2875	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,183.55130	3,380.174	16.73	0.7054	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,265.55130	1,158.174	16.73	0.2946	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,298.59710	3,500.659	16.68	0.7194	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / 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
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68510		1.67470			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71310		1.70310			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73960		1.73000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86270		1.85760			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			15.60550	16.980	19.82	0.0329	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,868.60550	2,765.980	19.82	0.9671	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			19.83660	21.579	19.54	0.0410	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,672.83660	2,570.579	19.54	0.9590	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			17.59000	19.137	19.68	0.0367	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,770.59000	2,668.137	19.68	0.9633	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			498.65950	529.168	16.62	0.4210	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,067.65950	998.168	16.62	0.5790	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			469.83050	498.570	16.77	0.4017	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,138.83050	1,067.570	16.77	0.5983	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			442.71210	469.775	16.92	0.3830	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,211.71210	1,138.775	16.92	0.6170	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,034.30730	976.082	16.30	0.4914	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			912.19130	953.478	16.06	0.5429	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			912.19130	857.478	16.06	0.4571	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			872.38810	911.894	16.18	0.5256	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			972.38810	915.894	16.18	0.4744	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			834.30730	872.082	16.30	0.5086	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,228.56710	2,255.573	16.45	0.6512	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,152.56710	1,128.573	16.45	0.3488	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,182.32540	2,208.996	16.55	0.6416	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,206.32540	1,181.996	16.55	0.3584	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,137.23740	2,163.576	16.64	0.6320	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,261.23740	1,236.576	16.64	0.3680	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			0.12530		0.12440			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12480		0.12380			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12430		0.12370			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12410		0.12270			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12000		0.11360			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			1.64150		1.62510			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.66810		1.65220			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.69480		1.67930			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
NOK/R	On	14/06/2019	Foreign Exchange Future			1.83270		1.82030			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			9.69810		9.59460			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.82150		9.72040			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.94220		9.84390			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.50990		10.43970			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			1,014.28510	916.568	17.04	0.8898	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			28.24210	33.917	17.07	0.1081	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,023.64210	925.817	17.07	0.8919	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			29.54200	35.437	17.01	0.1124	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,004.94200	907.337	17.01	0.8876	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			28.88510	34.668	17.04	0.1102	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			364.89510	379.868	15.05	0.5199	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			464.49510	378.368	15.05	0.4801	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			367.86630	384.241	14.84	0.5282	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			447.46630	362.741	14.84	0.4718	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			366.36250	382.031	14.94	0.5240	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			455.96250	370.531	14.94	0.4760	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			909.30290	1,016.358	23.49	0.6430	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			505.40290	514.158	23.49	0.3570	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			898.40160	1,014.670	23.62	0.6406	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			504.50160	522.470	23.62	0.3594	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			887.50550	1,003.609	23.45	0.6390	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			503.60550	521.409	23.45	0.3610	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,149.43590	1,269.198	16.76	0.6443	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			619.73590	669.298	16.76	0.3557	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,135.81790	1,255.545	16.61	0.6431	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			616.11790	665.645	16.61	0.3569	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,122.19040	1,241.892	16.46	0.6419	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			612.49040	661.992	16.46	0.3581	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			1.28880		1.28110			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30010		1.29600			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31180		1.31200			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33700		1.32320			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			789.00000	712.000		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			889.00000	812.000		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			989.00000	912.000		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			240.00000	199.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	1.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			40.00000	0.000		0.0000	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			140.00000	99.000		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			80.00000	82.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			120.00000	118.000		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			20.00000	18.000		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	14/06/2019	Foreign Exchange Option	1.31	Call			132.00000	270.000		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			32.00000	170.000		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	70.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			68.00000	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			1.30070		1.30540			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30440		1.30910			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30820		1.31290			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			1.16650		1.15530			0.0000	6,077,465.00	5,210	5,212
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17220		1.16090			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17840		1.16710			0.0000	0.00	0	0
Total QUANTO € / \$ Future												6,077,465.00	5,210	5,212
Total QUANTO € / \$												6,077,465.00	5,210	5,212
RAIN	On	18/09/2017	Foreign Exchange Future			23,019.36000		22,792.31000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.62760		9.54580			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.64480		10.58540			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			181.11450	211.029	13.63	0.5092	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			265.31450	213.429	13.63	0.4908	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			177.39530	206.445	13.64	0.5018	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			271.59530	218.845	13.64	0.4982	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			173.74370	201.936	13.66	0.4943	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			277.94370	224.336	13.66	0.5057	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,165.03320	1,202.710	14.74	0.6606	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			569.63320	547.910	14.74	0.3394	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,159.67580	1,197.257	14.75	0.6587	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			574.27580	552.457	14.75	0.3413	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,154.34450	1,191.824	14.75	0.6569	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			578.94450	557.024	14.75	0.3431	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			3.67100		3.64530			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.59550		3.57410			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.41790		3.45530			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			143.81740	160.898	13.49	0.7555	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			38.51740	29.898	13.49	0.2445	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			136.81790	153.395	13.45	0.7396	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			41.51790	32.395	13.45	0.2604	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			129.99050	146.053	13.40	0.7231	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			44.69050	35.053	13.40	0.2769	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			204.08640	214.702	14.61	0.6033	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			139.98640	129.202	14.61	0.3967	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			198.71080	209.215	14.61	0.5940	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			144.61080	133.715	14.61	0.4060	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			193.42870	203.824	14.62	0.5847	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			149.32870	138.324	14.62	0.4153	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			253.71580	235.487	15.31	0.4758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			338.41580	357.587	15.31	0.5242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			261.67220	242.945	15.29	0.4863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			326.37220	345.045	15.29	0.5137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			257.66690	239.190	15.30	0.4811	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			332.36690	351.290	15.30	0.5189	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.45280	1.44050		0.0000	0.00	0.00	0	0
ZMW / R On 18/12/2017			Foreign Exchange Future	1.42750	1.41750		0.0000	0.00	0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.40060	1.39980		0.0000	0.00	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.23920	1.24530		0.0000	0.00	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 032 322 991.70	80,193	1,199,575
Total Options									32 573 077.60	28,000	1,727,754
Grand Total:									1,064,896,069.30	108,193	2,927,329