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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2017

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			12.89830		13.02670			0.0000	259,771,762.00	20,140	0
\$ / R On 25/07/2017 Foreign Exchange Future			12.95050		13.02220			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.95260		13.02640			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			12.96130		13.03490			0.0000	168,496.90	13	8,310
\$ / R On 04/08/2017 Foreign Exchange Future			12.96980		13.04350			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.98470		13.05870			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			12.99530		13.06960			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			12.99740		13.07170			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.02280		13.09760			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.02490		13.09970			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.02700		13.10190			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.06500		13.14030			0.0000	1,243,500,570.00	95,178	812,810
\$ / R On 27/09/2017 Foreign Exchange Future			13.08390		13.15940			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.08590		13.16150			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.08800		13.16350			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.13720		13.21330			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.14530		13.22150			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.17980		13.25670			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.21020		13.28780			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.24460		13.32300			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.25070		13.32920			0.0000	36,969,453.00	2,790	119,776

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			13.25880		13.33750			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.26890		13.34790			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.28110		13.36030			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.29530		13.37480			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.33950		13.41990			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.34140		13.42190			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.36490		13.44600			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.36890		13.45000			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.43160		13.51440			0.0000	134,316.00	10	21,406
\$ / R	On	25/04/2018	Foreign Exchange Future			13.50410		13.58870			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.53450		13.62020			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.54220		13.62800			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.60680		13.69490			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.71540		13.80550			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.78580		13.87530			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.90030		13.98900			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.96260		14.05080			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.08520		14.17250			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.15160		14.23830			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.32840		14.41370			0.0000	0.00	0	0
Total \$ / R Future												1,540,544,597.90	118,131	984,590
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			69.23930	0.000	11.42	0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			42.53930	101.700	11.42	1.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			7.20400	0.000	11.42	0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			230.50400	351.700	11.42	1.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			0.02030	0.000	11.42	0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,533.32030	1,661.700	11.42	1.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			186.53650	48.300	11.42	1.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			9.83650	0.000	11.42	0.0000	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			0.36230	0.089	29.90	0.0008	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,278.16230	1,349.589	29.90	0.9992	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			34.35270	16.240	16.80	0.1409	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			212.15270	265.740	16.80	0.8591	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.20780	0.299	61.22	0.0011	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,503.80780	3,577.698	61.22	0.9989	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			10.57090	6.042	19.09	0.0466	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			484.17090	553.442	19.09	0.9534	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			6.72120	3.933	17.74	0.0273	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			691.82120	762.633	17.74	0.9727	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			67.30840	46.363	15.61	0.2098	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			323.80840	376.563	15.61	0.7902	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			723.17290	786.884	17.37	0.9121	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			31.87290	21.584	17.37	0.0879	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			184.63420	147.606	14.67	0.4112	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			235.03420	272.306	14.67	0.5888	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			116.43740	90.415	15.67	0.2720	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			394.73740	443.015	15.67	0.7280	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			128.96970	104.321	16.24	0.2574	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			531.36970	581.522	16.24	0.7426	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.70260	1.614	29.36	0.0043	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,744.10260	3,818.814	29.36	0.9957	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			284.20520	239.053	14.60	0.4938	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			234.50520	264.153	14.60	0.5062	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			330.46170	281.556	14.50	0.5456	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			198.56170	224.556	14.50	0.4544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			4.79320	4.190	21.62	0.0111	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,864.49320	2,939.190	21.62	0.9889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			4.14560	3.688	23.50	0.0092	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,458.04110	1,523.097	19.03	0.9144	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			38.18300	29.690	19.15	0.0689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,587.88300	1,654.690	19.15	0.9311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			36.28190	28.129	19.18	0.0657	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,615.98190	1,683.129	19.18	0.9343	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			35.06310	27.131	19.20	0.0637	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,256.48300	1,320.427	18.81	0.8819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			55.20950	43.840	18.97	0.0966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,384.90950	1,448.840	18.97	0.9034	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			52.53520	41.600	18.99	0.0923	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,412.23520	1,476.600	18.99	0.9077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			48.34110	38.097	19.03	0.0856	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,156.98210	1,219.318	18.50	0.8647	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			74.25450	61.750	18.58	0.1303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,183.95450	1,246.750	18.58	0.8697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			67.67170	56.177	18.78	0.1196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,247.37170	1,311.177	18.78	0.8804	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			66.78300	55.427	18.81	0.1181	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			912.37050	969.594	17.71	0.8092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			103.87430	87.028	17.88	0.1773	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			963.57430	1,022.028	17.88	0.8227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			79.37270	66.094	18.44	0.1386	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,139.07270	1,201.094	18.44	0.8614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			77.28210	64.318	18.50	0.1353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			795.98250	850.031	17.31	0.7738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			134.44000	113.430	17.34	0.2234	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			804.14000	858.431	17.34	0.7766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			118.95570	100.018	17.59	0.2003	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			878.65570	935.018	17.59	0.7997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			112.67050	94.594	17.71	0.1908	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			715.10300	767.358	17.03	0.7450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			145.51690	123.385	17.17	0.2402	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			755.21690	808.385	17.17	0.7598	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		143.61970	121.667	17.20	0.2373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		763.31970	816.667	17.20	0.7627	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		136.28250	115.031	17.31	0.2262	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		562.07560	608.813	16.39	0.6787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		170.42690	145.559	16.81	0.2766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		660.12690	710.559	16.81	0.7234	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		165.98830	141.653	16.87	0.2703	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		675.68830	726.653	16.87	0.7297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		155.40300	132.358	17.03	0.2550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		490.67170	534.293	16.07	0.6404	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		216.20820	186.115	16.23	0.3400	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		525.90820	571.115	16.23	0.6600	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		207.80110	178.632	16.32	0.3286	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		547.50110	593.632	16.32	0.6714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		202.37560	173.813	16.39	0.3213	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		360.06480	396.806	15.42	0.5536	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		281.36650	244.601	15.59	0.4235	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		391.06650	429.601	15.59	0.5765	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		263.50020	228.483	15.75	0.4013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		423.20020	463.483	15.75	0.5987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		230.97170	199.293	16.07	0.3596	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		319.19250	352.825	15.20	0.5202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		324.99580	283.966	15.23	0.4749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		324.69580	358.966	15.23	0.5251	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		320.54820	280.153	15.26	0.4701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		330.24820	365.153	15.26	0.5299	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		300.36480	261.806	15.42	0.4464	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		166.39040	186.553	14.50	0.3517	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		446.96860	395.106	14.68	0.5967	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		206.66860	230.106	14.68	0.4033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		392.52910	344.039	14.85	0.5451	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		252.22910	279.039	14.85	0.4549	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		329.49250	287.825	15.20	0.4798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		88.49380	101.252	14.05	0.2296	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		641.84290	580.671	14.14	0.7473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		101.54290	115.671	14.14	0.2527	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		538.53180	481.814	14.41	0.6738	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		148.23180	166.814	14.41	0.3262	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		506.69040	451.553	14.50	0.6483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		37.74500	43.550	13.89	0.1187	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		919.21400	849.793	13.88	0.8785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		38.91400	44.793	13.88	0.1215	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		716.95210	653.102	13.96	0.7927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		76.65210	88.102	13.96	0.2073	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		678.79380	616.252	14.05	0.7704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,156.81870	1,085.576	14.07	0.9372	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	12.00	Put			16.51870	20.576	14.07	0.0628	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			972.61250	902.758	13.92	0.8946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			32.31250	37.758	13.92	0.1054	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			928.04500	858.550	13.89	0.8813	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,859.70000	986,935.000	26.09	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,241.91650	4,316.563	26.09	0.9962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2.17920	1.536	26.09	0.0038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,251.87920	4,326.536	26.09	0.9962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.75240	0.505	26.09	0.0013	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,860.45240	4,935.505	26.09	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.09	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,863.29960	3,938.034	26.09	0.9930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			3.58150	2.881	26.09	0.0067	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,893.28150	3,967.882	26.09	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			2.25450	1.591	26.09	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,231.95450	4,306.591	26.09	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2.21650	1.563	26.09	0.0038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,263.84560	3,338.688	23.50	0.9908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			4.02580	3.596	23.97	0.0088	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,363.72580	3,438.596	23.97	0.9912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			3.74010	3.381	25.38	0.0079	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,663.44010	3,738.381	25.38	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			3.59960	3.034	26.09	0.0070	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,634.76310	1,702.131	19.20	0.9363	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			22.33790	16.844	19.42	0.0418	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,882.03790	1,951.844	19.42	0.9582	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			233.56080	203.451	16.41	0.3421	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			574.16080	619.551	16.41	0.6579	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			2.99030	2.020	23.72	0.0049	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,973.59030	4,048.120	23.72	0.9951	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			347.17580	306.718	15.45	0.4709	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			365.67580	400.818	15.45	0.5291	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			426.00540	378.822	15.08	0.5446	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			282.50540	310.822	15.08	0.4554	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			86.94070	74.656	19.43	0.1217	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,683.64070	1,747.456	19.43	0.8783	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			329.15780	295.411	16.37	0.3930	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			607.65780	650.111	16.37	0.6070	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			185.42230	164.096	17.91	0.2392	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,063.92230	1,118.796	17.91	0.7608	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			3.19820	2.938	21.49	0.0064	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,231.69820	4,307.638	21.49	0.9936	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			577.71780	526.916	15.01	0.6030	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			276.21780	301.616	15.01	0.3970	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			251.04590	226.578	17.57	0.2918	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			974.34590	1,026.778	17.57	0.7082	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			425.46680	390.622	16.45	0.4317	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			637.66680	680.422	16.45	0.5683	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			16.59010	12.869	23.27	0.0200	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,468.79010	4,542.669	23.27	0.9800	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			464.76000	429.885	16.56	0.4403	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			671.76000	715.285	16.56	0.5597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,397.70420	1,327.986	14.02	0.8745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			68.50420	77.286	14.02	0.1255	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,224.84850	1,158.624	14.26	0.8264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			105.64850	117.924	14.26	0.1736	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			41.95450	37.243	23.73	0.0472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,002.75450	4,076.543	23.73	0.9528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			41.76440	36.904	23.73	0.0468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,012.56440	4,086.204	23.73	0.9532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,626.94750	1,552.924	14.40	0.9112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			47.74750	52.224	14.40	0.0888	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			44.34990	40.107	23.57	0.0506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,885.14990	3,959.407	23.57	0.9494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			43.73270	39.541	23.63	0.0498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,914.53270	3,988.841	23.63	0.9502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			21.35740	18.116	23.73	0.0250	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,752.15740	4,827.416	23.73	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			60.45780	54.915	22.33	0.0693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,281.25780	3,354.215	22.33	0.9307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			52.57310	47.661	22.87	0.0602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,543.37310	3,616.961	22.87	0.9398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			41.57470	36.569	23.73	0.0464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,022.37470	4,095.869	23.73	0.9536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			115.21040	104.613	20.37	0.1280	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,286.01040	2,353.913	20.37	0.8720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			82.27180	75.028	21.24	0.0940	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,753.07180	2,824.328	21.24	0.9060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			42.92910	38.804	23.71	0.0489	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,953.72910	4,028.104	23.71	0.9511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			164.15100	149.456	19.52	0.1767	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,834.95100	1,898.756	19.52	0.8233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			151.65140	137.978	19.71	0.1645	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,932.45140	1,997.278	19.71	0.8355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			45.19170	40.880	23.49	0.0516	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,845.99170	3,920.180	23.49	0.9484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			293.67750	270.278	17.94	0.2974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,144.47750	1,199.578	17.94	0.7026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			234.38840	215.392	18.63	0.2437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,405.18840	1,464.692	18.63	0.7563	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			71.64390	65.221	21.72	0.0820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,982.44390	3,054.520	21.72	0.9180	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		334.36750	308.078	17.55	0.3326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,005.16750	1,057.378	17.55	0.6674	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		313.29100	288.485	17.74	0.3145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,074.09100	1,127.785	17.74	0.6855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		150.56970	136.984	19.73	0.1635	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,941.36970	2,006.284	19.73	0.8365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		416.32640	384.793	16.90	0.3999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		787.12640	834.093	16.90	0.6001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		386.83260	357.132	17.12	0.3763	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		857.63260	906.432	17.12	0.6237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		229.57430	210.948	18.70	0.2392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,430.37430	1,490.248	18.70	0.7608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		527.46000	489.443	16.21	0.4834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		578.26000	618.743	16.21	0.5166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		519.70320	482.117	16.25	0.4779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		590.50320	631.417	16.25	0.5221	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		300.05880	276.198	17.87	0.3030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,120.85880	1,175.498	17.87	0.6970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		590.38800	548.235	15.89	0.5264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		491.18800	527.535	15.89	0.4736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		581.57430	539.840	15.93	0.5206	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		502.37430	539.140	15.93	0.4794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		356.95290	329.161	17.35	0.3517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		937.75290	988.461	17.35	0.6483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		626.88920	583.024	15.74	0.5502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		447.68920	482.324	15.74	0.4498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		612.96730	569.746	15.80	0.5412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		463.76730	499.046	15.80	0.4588	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		482.60380	447.126	16.47	0.4507	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		653.40380	696.426	16.47	0.5493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		700.86070	653.698	15.46	0.5957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		371.66070	402.998	15.46	0.4043	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		650.73320	605.781	15.65	0.5652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		421.53320	455.081	15.65	0.4348	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		539.30950	500.641	16.14	0.4919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		560.10950	599.941	16.14	0.5081	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,079.04270	1,016.457	14.48	0.7767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		149.84270	165.757	14.48	0.2233	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,006.68640	946.176	14.60	0.7486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		177.48640	195.476	14.60	0.2514	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		599.32500	556.747	15.85	0.5323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		480.12500	516.047	15.85	0.4677	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		904.10510	847.933	14.81	0.7041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		224.90510	247.233	14.81	0.2959	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		641.10070	596.583	15.68	0.5592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		431.90070	465.883	15.68	0.4408	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			24.77070	21.273	23.83	0.0284	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,707.27070	4,782.473	23.83	0.9716	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			494.69460	459.091	16.50	0.4543	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			657.19460	700.291	16.50	0.5457	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			459.02450	425.908	16.75	0.4230	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			751.12450	797.008	16.75	0.5770	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			549.25730	511.809	16.29	0.4812	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			618.95730	660.709	16.29	0.5188	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			217.93740	200.963	19.16	0.2147	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,723.13740	1,785.663	19.16	0.7853	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			666.72800	623.525	15.85	0.5480	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			491.92800	528.225	15.85	0.4520	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			236.28670	218.065	18.97	0.2304	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,621.48670	1,682.765	18.97	0.7696	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			683.60250	642.252	16.07	0.5334	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			563.70250	602.752	16.07	0.4666	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			755.20910	710.675	15.81	0.5725	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			483.30910	519.275	15.81	0.4275	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			177.11180	164.220	20.02	0.1684	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,275.21180	2,342.820	20.02	0.8316	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			417.60580	391.748	17.77	0.3498	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,171.60580	1,226.848	17.77	0.6502	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			427.10250	400.917	17.73	0.3550	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,157.10250	1,212.017	17.73	0.6450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			971.99460	1,023.081	17.17	0.5719	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			497.72420	470.143	17.64	0.3795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,163.32420	1,218.543	17.64	0.6205	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			917.36570	870.767	15.72	0.6093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			472.96570	509.167	15.72	0.3907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			306.62430	288.032	19.18	0.2490	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			830.32000	787.231	16.03	0.5674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			565.92000	605.631	16.03	0.4326	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			807.60340	765.464	16.11	0.5559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			593.20340	633.864	16.11	0.4441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			576.39460	544.681	17.17	0.4281	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			0.00000	136.735	14.56	0.1558	10,255,087.50	75,000	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,259.73130	1,200.391	14.95	0.7430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			245.33130	268.791	14.95	0.2570	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			439.11500	473.910	15.60	0.3741	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			113.49900	105.509	23.27	0.0955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,109.09900	4,183.909	23.27	0.9045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.00000	168.239	20.64	0.1541	25,235,910.00	150,000	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			0.00000	2,896.639	20.64	0.8459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			0.00000	1,568.335	14.56	0.8442	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,089.75230	4,164.901	23.25	0.9037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			113.82580	106.183	23.27	0.0960	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	17.50	Put		4,099.42580	4,174.583	23.27	0.9040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		249.98570	234.392	19.72	0.2079	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,235.58570	2,302.792	19.72	0.7921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		953.51500	905.510	15.60	0.6259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,455.69230	2,524.527	20.07	0.8146	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		194.36190	181.823	20.41	0.1655	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,679.96190	2,750.223	20.41	0.8345	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		341.27390	320.898	18.91	0.2733	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,736.87390	1,799.298	18.91	0.7267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		114.15230	106.501	23.25	0.0963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,902.22430	1,966.432	19.18	0.7510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		255.20270	239.327	19.67	0.2118	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,200.80270	2,267.727	19.67	0.7882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		772.53380	731.881	16.25	0.5379	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		638.13380	680.281	16.25	0.4621	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		220.09230	206.127	20.07	0.1854	0.00	0	15,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		391.92230	370.272	18.86	0.2891	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,803.22230	1,866.171	18.86	0.7109	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		267.57320	251.867	19.94	0.2064	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,488.87320	2,557.767	19.94	0.7936	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		553.39630	525.622	17.87	0.3797	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,333.19630	1,391.122	17.87	0.6203	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		587.86240	558.628	17.69	0.3971	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,259.86240	1,316.428	17.69	0.6029	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,181.25410	1,131.792	15.66	0.6481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		486.35410	524.992	15.66	0.3519	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,154.82400	1,106.246	15.74	0.6381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		509.92400	549.446	15.74	0.3619	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		884.66600	845.392	16.65	0.5255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		829.76600	878.592	16.65	0.4745	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		467.66880	443.896	18.80	0.3104	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,882.76880	1,947.096	18.80	0.6896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		461.66120	438.175	18.84	0.3070	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,906.76120	1,971.375	18.84	0.6930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		396.19190	375.920	19.30	0.2690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,201.29190	2,269.120	19.30	0.7310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		278.14680	265.143	20.45	0.1966	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,963.24680	3,038.343	20.45	0.8034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		190.42420	182.339	22.67	0.1345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,185.52420	4,265.539	22.67	0.8655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		189.95370	181.886	22.69	0.1341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,195.05370	4,275.086	22.69	0.8659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,492.77630	1,431.344	15.16	0.7451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		297.87630	324.544	15.16	0.2549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,204.14490	1,152.646	15.60	0.6561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		469.24490	505.846	15.60	0.3439	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	18/06/2018	Foreign Exchange Option	17.71	Call			189.48250	180.979	22.69	0.1336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,204.58250	4,284.179	22.69	0.8664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,721.99890	2,639.234	13.51	0.9568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			27.09890	32.434	13.51	0.0432	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			689.42720	658.393	18.04	0.4011	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,503.92720	1,562.993	18.04	0.5989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			704.48640	673.339	18.41	0.3899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,689.18640	1,747.539	18.41	0.6101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			702.00650	670.954	18.42	0.3888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,696.70650	1,755.154	18.42	0.6112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			639.13570	610.491	18.79	0.3587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,903.83570	1,964.691	18.79	0.6413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			455.46440	433.408	20.01	0.2663	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,720.16440	2,787.608	20.01	0.7337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			706.97140	675.734	18.40	0.3911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,681.67140	1,739.934	18.40	0.6089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,905.02660	2,817.910	12.51	0.9594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			29.72660	32.110	12.51	0.0406	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,499.25280	1,440.818	15.70	0.6916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			473.95280	505.018	15.70	0.3084	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,434.73410	1,377.889	15.79	0.6730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			519.43410	552.089	15.79	0.3270	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			824.96480	790.150	18.43	0.4168	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,695.96480	1,749.850	18.43	0.5832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			831.95290	797.174	18.71	0.4063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,861.15290	1,914.574	18.71	0.5937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			829.43500	794.740	18.72	0.4052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,868.63500	1,922.140	18.72	0.5948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			834.48080	799.617	18.69	0.4073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,853.68080	1,907.017	18.69	0.5927	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			948.97860	911.341	18.70	0.4285	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,876.47860	1,926.141	18.70	0.5715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			955.80780	918.336	18.91	0.4191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,037.50780	2,086.736	18.91	0.5809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			953.26260	915.872	18.92	0.4182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,044.96260	2,094.272	18.92	0.5818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			958.35480	920.801	18.90	0.4201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,030.05480	2,079.201	18.90	0.5799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,431.82470	1,383.298	17.84	0.5443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,388.12470	1,424.898	17.84	0.4557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,428.29300	1,379.638	17.85	0.5432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,394.59300	1,431.238	17.85	0.4568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,435.37630	1,386.970	17.83	0.5453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,381.67630	1,418.570	17.83	0.4547	0.00	0	0
Total \$ / R Option												35,490,997.50	225,000	1,775,196

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,576,035,595.40	343,131	2,759,786
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.06500		13.14030			0.0000	39,195.00	3	419
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.25070		13.32920			0.0000	66,253.50	5	79
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.43160		13.51440			0.0000	0.00	0	4
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.60680		13.69490			0.0000	0.00	0	182
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.32840		14.41370			0.0000	0.00	0	0
Total \$ / R MAXI Future											105,448.50	8	684
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			1,744.02830	1,296.460	19.54	0.0331	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			201,714.02830	208,796.460	19.54	0.9669	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			1,713.23120	1,272.284	19.54	0.0325	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			202,683.23120	209,772.284	19.54	0.9675	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			1,682.99950	1,248.539	19.55	0.0320	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			203,652.99950	210,748.539	19.55	0.9680	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			40,425.22830	37,346.226	16.99	0.3903	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			81,505.22830	86,276.226	16.99	0.6097	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			40,129.36890	37,068.541	17.01	0.3879	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			82,209.36890	86,998.541	17.01	0.6121	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			39,835.47610	36,793.061	17.03	0.3856	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			82,915.47610	87,723.062	17.03	0.6144	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			64,343.60710	60,853.650	16.82	0.4674	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			83,903.60710	88,693.650	16.82	0.5326	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			63,989.03960	60,516.183	16.84	0.4654	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			84,549.03960	89,356.183	16.84	0.5346	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			63,636.98210	60,180.288	16.86	0.4634	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			85,196.98210	90,020.288	16.86	0.5366	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			77,975.60760	74,410.387	17.05	0.4766	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			100,485.60760	105,730.387	17.05	0.5234	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			77,625.77540	74,074.228	17.07	0.4749	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			101,135.77540	106,394.228	17.07	0.5251	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			77,277.67080	73,739.227	17.08	0.4733	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			101,787.67080	107,059.227	17.08	0.5267	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			143,415.10970	138,573.304	17.82	0.5453	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			138,045.10970	141,733.304	17.82	0.4547	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			143,049.69590	138,217.854	17.83	0.5442	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			138,679.69590	142,377.854	17.83	0.4558	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			142,684.68680	137,863.581	17.84	0.5431	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			139,314.68680	143,023.581	17.84	0.4569	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											105,448.50	8	684
£ / R	On 31/07/2017	Foreign Exchange Future			16.83700		16.92860			0.0000	0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future			16.99800		17.09190			0.0000	25,717,974.00	1,513	31,285
£ / R	On 18/12/2017	Foreign Exchange Future			17.28840		17.38670			0.0000	0.00	0	7,997

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			17.57570		17.67990			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.85740		17.96730			0.0000	0.00	0	3,033
£ / R	On	14/06/2019	Foreign Exchange Future			19.03370		19.13780			0.0000	0.00	0	0
Total £ / R Future												25,717,974.00	1,513	42,760
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			383.60590	303.095	14.98	0.7122	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			65.00590	76.094	14.98	0.2878	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			160.12290	134.290	17.00	0.2107	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,068.22290	1,136.290	17.00	0.7893	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			158.31500	132.703	17.02	0.2087	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,076.41500	1,144.703	17.02	0.7913	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			90.35010	73.847	17.81	0.1258	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,060.05050	1,127.893	16.98	0.7871	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,498.45010	1,575.847	17.81	0.8742	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			639.22860	570.459	14.96	0.6271	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			247.32860	272.459	14.96	0.3729	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			200.00690	169.807	16.66	0.2563	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			908.10690	971.807	16.66	0.7437	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			161.95050	135.893	16.98	0.2129	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.57240	2.315	21.08	0.0034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,776.87240	7,873.915	21.08	0.9966	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.63750	2.360	21.08	0.0034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,756.93750	7,853.960	21.08	0.9966	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.60480	2.337	21.08	0.0034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,766.90480	7,863.937	21.08	0.9966	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,193.21040	1,129.747	16.61	0.5883	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			723.31040	764.047	16.61	0.4117	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,188.04970	1,124.759	16.61	0.5867	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			728.14970	769.059	16.61	0.4133	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,182.90680	1,119.795	16.62	0.5850	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			733.00680	774.095	16.62	0.4150	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,218.20430	1,158.145	17.29	0.5285	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,140.90430	1,190.745	17.29	0.4715	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,213.83770	1,153.985	17.30	0.5271	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,146.53770	1,196.585	17.30	0.4729	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,209.49160	1,149.839	17.30	0.5258	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,152.19160	1,202.439	17.30	0.4742	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,038.02380	1,968.864	16.99	0.5835	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,520.22380	1,555.164	16.99	0.4165	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,033.52430	1,964.443	16.99	0.5826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,525.72430	1,560.743	16.99	0.4174	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,029.03430	1,960.030	17.00	0.5817	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,531.23430	1,566.330	17.00	0.4183	0.00	0	0
Total £ / R Option												0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												25,717,974.00	1,513	44,160
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11786		0.11784			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12005		0.12005			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12229		0.12232			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13290		0.13289			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			2.32860	2.294	23.69	0.0065	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,218.32860	3,216.494	23.69	0.9935	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.23870	0.233	23.69	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,216.23870	4,214.433	23.69	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01940	0.019	23.69	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,216.01940	5,214.219	23.69	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			267.74460	272.755	20.45	0.2941	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,262.34460	1,267.356	20.45	0.7059	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,141.54750	1,137.447	16.15	0.8150	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			136.14750	132.047	16.15	0.1850	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			565.48780	569.982	18.49	0.5251	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			560.08780	564.582	18.49	0.4749	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,422.59780	1,417.238	16.42	0.8053	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			191.09780	187.738	16.42	0.1947	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			845.49440	849.865	18.59	0.5796	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			613.99440	620.365	18.59	0.4204	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			490.40480	496.667	20.21	0.3859	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,258.90480	1,267.167	20.21	0.6141	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,907.01080	1,919.429	16.77	0.7113	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			617.61080	629.529	16.77	0.2887	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,514.76410	1,529.465	19.15	0.5853	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,225.36410	1,239.565	19.15	0.4147	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,173.46780	1,186.151	20.27	0.4813	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,884.06780	1,896.251	20.27	0.5187	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			15.10580		15.15370			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.11910		15.16670			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.21360		15.26250			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.27880		15.32810			0.0000	28,143,549.60	1,842	95,149
€ / R	On	27/09/2017	Foreign Exchange Future			15.30820		15.35760			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.40580		15.45610			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.50800		15.55960			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.57220		15.62480			0.0000	6,104,302.40	392	24,609
€ / R	On	27/12/2017	Foreign Exchange Future			15.60110		15.65420			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.86850		15.92560			0.0000	0.00	0	10,307

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 Future			16.16030		16.22270			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.45690		17.51020			0.0000	0.00	0	0
Total € / R Future												34,247,852.00	2,234	134,868
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			142.32450	102.146	12.84	0.5126	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			88.62450	96.346	12.84	0.4874	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			461.47920	414.013	14.44	0.8650	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			24.77920	24.913	14.44	0.1350	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			303.25470	274.787	13.76	0.5111	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			250.75470	271.187	13.76	0.4889	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			4.15150	3.721	24.37	0.0078	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,136.05150	4,184.921	24.37	0.9922	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			4.14500	3.716	24.41	0.0077	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,146.04500	4,194.916	24.41	0.9923	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			4.13860	3.710	24.45	0.0077	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,156.03860	4,204.910	24.45	0.9923	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			405.18660	381.830	14.52	0.5118	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			357.58660	383.630	14.52	0.4882	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			494.53580	466.622	14.87	0.5106	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			458.43580	480.822	14.87	0.4894	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			582.59380	553.536	15.02	0.5173	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			532.99380	555.536	15.02	0.4827	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			360.10280	341.259	16.47	0.3328	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,125.30280	1,159.059	16.47	0.6672	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			327.35400	309.964	16.70	0.3071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,232.55400	1,267.764	16.70	0.6929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,692.24870	1,637.798	13.40	0.9001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			67.44870	65.598	13.40	0.0999	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,574.79270	1,526.394	13.50	0.8782	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			79.99270	84.194	13.50	0.1218	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			115.52280	108.303	18.89	0.1223	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,550.72280	2,596.103	18.89	0.8777	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			114.74590	107.572	18.90	0.1216	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,559.94590	2,605.372	18.90	0.8784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.19450	4.216	19.65	0.0068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,790.39450	5,842.016	19.65	0.9932	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			116.30550	109.038	18.88	0.1231	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,541.50550	2,586.838	18.88	0.8769	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			642.75500	613.235	15.15	0.5151	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			608.55500	632.135	15.15	0.4849	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			305.22800	316.029	14.32	0.2649	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			308.41210	319.317	14.33	0.2669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,367.22200	1,321.126	14.33	0.7311	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			311.62200	322.626	14.33	0.2689	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,248.68320	1,204.480	14.43	0.6950	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			373.08320	385.980	14.43	0.3050	0.00	0	5,648

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	14.85	Call			1,380.82800	1,334.529	14.32	0.7351	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,217.01520	1,174.956	14.49	0.6845	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			391.41520	406.456	14.49	0.3155	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,374.01210	1,327.816	14.33	0.7331	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,309.19560	1,267.392	14.94	0.6421	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			586.49560	607.092	14.94	0.3579	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,303.89070	1,262.198	14.95	0.6403	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			591.19070	611.898	14.95	0.3597	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,314.52030	1,272.605	14.93	0.6438	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			581.82030	602.305	14.93	0.3562	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,873.10260	1,840.805	16.25	0.6044	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,232.90260	1,253.904	16.25	0.3956	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,868.87370	1,836.658	16.26	0.6033	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,238.67370	1,259.758	16.26	0.3967	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,877.33430	1,844.963	16.24	0.6054	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,227.13430	1,248.063	16.24	0.3946	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												34,247,852.00	2,234	196,026
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.33790		10.44760			0.0000	0.00	0	24,855
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.47260		10.58480			0.0000	0.00	0	4,749
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.60390		10.71860			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.73000		10.84790			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.24170		11.35030			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	31,104
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.41660	4.398	18.81	0.0161	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,748.81660	1,856.498	18.81	0.9839	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.67680	4.569	18.75	0.0167	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,729.07680	1,836.669	18.75	0.9833	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.54540	4.482	18.78	0.0164	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,738.94540	1,846.582	18.78	0.9836	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			91.69980	75.616	17.01	0.1369	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,376.89980	1,473.016	17.01	0.8631	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			90.66570	74.742	17.03	0.1355	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,385.86570	1,482.142	17.03	0.8645	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			92.74650	76.501	16.99	0.1384	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,367.94650	1,463.900	16.99	0.8616	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			892.04610	807.366	13.46	0.7196	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			183.44610	213.466	13.46	0.2804	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			906.53150	821.193	13.46	0.7257	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			177.93150	207.293	13.46	0.2743	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			899.27370	814.265	13.46	0.7227	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			180.67370	210.365	13.46	0.2773	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			391.74150	443.290	13.64	0.4084	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	10.51	Call			734.31770	668.303	13.65	0.5887	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			396.41770	448.303	13.65	0.4113	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			745.00000	678.308	13.63	0.5944	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			387.10000	438.308	13.63	0.4056	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			739.64150	673.290	13.64	0.5916	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			693.51510	739.491	13.93	0.4190	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,029.12340	966.689	13.93	0.5792	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			698.82340	744.989	13.93	0.4208	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,038.52090	975.706	13.92	0.5829	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			688.22090	734.006	13.92	0.4171	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,033.81510	971.191	13.93	0.5810	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			10.43760		10.47850			0.0000	0.00	0	370
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.59550		10.63850			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.74820		10.79390			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			43.72790	36.014	15.69	0.1152	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			845.22790	878.414	15.69	0.8848	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			42.81700	35.215	15.71	0.1129	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			854.31700	887.615	15.71	0.8871	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			41.92550	34.435	15.74	0.1107	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			863.42550	896.835	15.74	0.8893	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			426.43600	401.284	13.61	0.5457	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			317.93600	335.784	13.61	0.4543	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			421.61370	396.614	13.63	0.5413	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			323.11370	341.114	13.63	0.4587	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			416.83590	391.991	13.64	0.5370	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			328.33590	346.491	13.64	0.4630	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			908.05110	873.896	13.30	0.7474	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			174.15110	185.696	13.30	0.2526	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			900.87900	866.860	13.30	0.7444	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			176.97900	188.660	13.30	0.2556	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			893.73870	859.853	13.31	0.7414	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			179.83870	191.653	13.31	0.2586	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			13.83530		13.85990			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			14.11530		14.14250			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.40010		14.43120			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.66750		15.70780			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												0.00	0	1,715
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			44.77390	41.627	18.94	0.0882	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,564.87390	1,586.327	18.94	0.9118	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			44.23910	41.128	18.97	0.0872	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,574.33910	1,595.828	18.97	0.9128	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			43.71160	40.637	19.00	0.0862	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,583.81160	1,605.337	19.00	0.9138	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			624.88690	609.248	15.58	0.5469	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			502.38690	513.948	15.58	0.4531	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			620.22160	604.640	15.59	0.5440	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			507.72160	519.340	15.59	0.4560	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			615.58550	600.061	15.61	0.5412	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			513.08550	524.761	15.61	0.4588	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			883.87200	865.724	15.76	0.5818	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			592.67200	605.623	15.76	0.4182	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			879.12160	861.035	15.77	0.5796	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			597.92160	610.935	15.77	0.4204	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			874.39930	856.366	15.78	0.5774	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			603.19930	616.266	15.78	0.4226	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			903.97310	919.683	16.03	0.3484	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,876.97880	1,852.421	16.04	0.6505	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			909.17880	924.921	16.04	0.3495	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,886.58190	1,861.958	16.02	0.6528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			898.78190	914.458	16.02	0.3472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,881.77310	1,857.183	16.03	0.6516	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,715
CNH / R	On	18/09/2017	Foreign Exchange Future			1.92720		1.93820			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94430		1.95580			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.96050		1.97290			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96030		1.97380			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			49.86480	38.359	17.64	0.0659	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,167.86480	2,266.359	17.64	0.9341	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			44.82240	34.473	17.80	0.0597	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,262.82240	2,362.473	17.80	0.9403	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			55.60700	43.094	17.51	0.0732	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,073.60700	2,171.094	17.51	0.9268	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			744.27850	686.414	15.28	0.4868	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			786.27850	843.414	15.28	0.5132	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			833.76430	770.452	15.08	0.5284	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	Put			675.76430	727.452	15.08	0.4716	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			787.00830	726.529	15.16	0.5074	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			729.00830	783.529	15.16	0.4926	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			762.69490	818.336	15.28	0.4253	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,141.34680	1,075.501	15.35	0.5583	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			812.34680	870.501	15.35	0.4417	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,243.77240	1,172.888	15.22	0.5912	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			714.77240	767.888	15.22	0.4088	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,191.69490	1,123.336	15.28	0.5747	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,820.00230	1,738.254	16.57	0.5369	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,782.00230	1,835.254	16.57	0.4631	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,779.68580	1,698.758	16.62	0.5282	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,841.68580	1,895.758	16.62	0.4718	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,740.25980	1,660.145	16.66	0.5196	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,902.25980	1,957.145	16.66	0.4804	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			2.06780		2.07570			0.0000	310,170.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.10860		2.11690			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37820		2.38220			0.0000	0.00	0	0
Total DKK / R Future												310,170.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,325.02630	1,254.023	13.41	0.8676	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			68.02630	76.023	13.41	0.1324	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,241.84220	1,172.394	13.55	0.8438	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			84.84220	94.394	13.55	0.1562	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,161.43470	1,093.697	13.69	0.8180	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			104.43470	115.697	13.69	0.1820	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			367.16090	392.163	14.99	0.2924	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,372.45690	1,316.274	15.09	0.6887	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			403.45690	430.274	15.09	0.3113	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,501.95600	1,442.184	14.90	0.7262	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			332.95600	356.184	14.90	0.2738	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,436.16090	1,378.163	14.99	0.7076	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,438.86730	3,399.202	16.60	0.7107	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,116.86730	1,117.202	16.60	0.2893	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,380.17370	3,341.196	16.64	0.7034	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,158.17370	1,159.196	16.64	0.2966	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,500.65880	3,460.314	16.59	0.7177	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,078.65880	1,078.314	16.59	0.2823	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												310,170.00	150	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			1.67570		1.68510			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70320		1.71310			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72920		1.73960			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85210		1.86270			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			16.98010	14.061	19.98	0.0280	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,765.98010	2,857.061	19.98	0.9720	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			21.57900	17.783	19.66	0.0349	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,570.57900	2,660.783	19.66	0.9651	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			19.13670	15.806	19.82	0.0312	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,668.13670	2,758.806	19.82	0.9688	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			529.16770	488.859	16.68	0.4000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			998.16770	1,056.859	16.68	0.6000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			498.56960	460.177	16.83	0.3811	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,067.56960	1,128.177	16.83	0.6189	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			469.77520	433.228	16.98	0.3629	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,138.77520	1,201.228	16.98	0.6371	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			976.08180	1,032.734	16.42	0.5092	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			953.47790	902.379	16.18	0.5248	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			857.47790	910.379	16.18	0.4752	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			911.89430	862.691	16.30	0.5077	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			915.89430	970.691	16.30	0.4923	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			872.08180	824.734	16.42	0.4908	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,255.57290	2,187.052	16.46	0.6419	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,128.57290	1,166.052	16.46	0.3581	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,208.99640	2,141.194	16.56	0.6322	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,181.99640	1,220.194	16.56	0.3678	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,163.57610	2,096.479	16.65	0.6226	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,236.57610	1,275.479	16.65	0.3774	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			0.12460		0.12530			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12430		0.12480			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12390		0.12430			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12300		0.12410			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11510		0.12000			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			1.63570		1.64150			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.66190		1.66810			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.68830		1.69480			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			1.82530		1.83270			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			9.70820		9.69810			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.83010		9.82150			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.94850		9.94220			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.52290		10.50990			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			916.56830	904.578	16.77	0.8928	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			33.91740	32.040	16.80	0.1051	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			925.81740	913.840	16.80	0.8949	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			35.43680	33.533	16.74	0.1094	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			907.33680	895.334	16.74	0.8906	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			34.66830	32.778	16.77	0.1072	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			379.86800	380.912	14.96	0.5234	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			378.36800	370.812	14.96	0.4766	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			384.24140	391.536	15.00	0.5319	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			362.74140	361.436	15.00	0.4681	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			382.03070	386.203	14.98	0.5276	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			370.53070	366.103	14.98	0.4724	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,016.35770	1,012.577	23.28	0.6450	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			514.15770	504.077	23.28	0.3550	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,014.67040	1,006.461	23.27	0.6430	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			522.47040	507.961	23.27	0.3570	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,003.60870	995.645	23.10	0.6414	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			521.40870	507.145	23.10	0.3586	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,269.19810	1,274.304	16.71	0.6464	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			669.29810	661.404	16.71	0.3536	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,255.54470	1,261.032	16.57	0.6453	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			665.64470	658.132	16.57	0.3547	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,241.89170	1,247.755	16.42	0.6441	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			661.99170	654.855	16.42	0.3559	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			1.28600		1.28880			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30000		1.30010			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31260		1.31180			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33140		1.33700			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			712.00000	740.000		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			812.00000	840.000		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			912.00000	940.000		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			199.00000	200.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			1.00000	0.000		0.5000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.5000	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			99.00000	100.000		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			82.00000	74.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			118.00000	126.000		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			18.00000	26.000		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			270.00000	214.000		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			170.00000	114.000		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			70.00000	14.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30100		1.30070			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30470		1.30440			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30850		1.30820			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			1.16940		1.16650			0.0000	4,564,168.20	3,903	5,212
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17520		1.17220			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18140		1.17840			0.0000	0.00	0	0
Total QUANTO € / \$ Future												4,564,168.20	3,903	5,212
Total QUANTO € / \$												4,564,168.20	3,903	5,212
RAIN	On	18/09/2017	Foreign Exchange Future			22,925.34000		23,019.36000			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			9.59510		9.62760			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.61000		10.64480			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			211.02880	191.817	13.54	0.4843	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			213.42880	226.717	13.54	0.5157	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			206.44490	187.759	13.58	0.4768	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			218.84490	232.659	13.58	0.5232	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			201.93560	183.777	13.61	0.4694	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			224.33560	238.677	13.61	0.5306	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,202.71040	1,176.720	14.69	0.6549	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			547.91040	556.720	14.69	0.3451	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,197.25680	1,171.352	14.70	0.6531	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			552.45680	561.352	14.70	0.3469	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,191.82400	1,165.998	14.71	0.6512	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			557.02400	565.998	14.71	0.3488	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			3.63330		3.67100			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.55530		3.59550			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.41590		3.41790			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			160.89750	131.584	13.21	0.6972	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			29.89750	38.284	13.21	0.3028	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			153.39530	124.735	13.18	0.6787	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			32.39530	41.435	13.18	0.3213	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			146.05260	118.072	13.15	0.6598	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			35.05260	44.772	13.15	0.3402	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			214.70180	191.230	14.64	0.5664	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			129.20180	145.930	14.64	0.4336	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			209.21530	186.070	14.64	0.5570	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			133.71530	150.770	14.64	0.4430	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			203.82380	181.006	14.64	0.5476	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			138.32380	155.706	14.64	0.4524	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			235.48720	233.940	15.29	0.4745	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			357.58720	358.040	15.29	0.5255	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			242.94470	241.430	15.27	0.4850	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			345.04470	345.530	15.27	0.5150	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			239.19020	237.658	15.28	0.4798	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			351.29020	351.758	15.28	0.5202	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	1.44340	1.45280		0.0000	0.00	0.00	0	0
ZMW / R On 18/12/2017			Foreign Exchange Future	1.41840	1.42750		0.0000	0.00	0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.39090	1.40060		0.0000	0.00	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.23120	1.23920		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									1 605 490 210.60	125,939	1,220,626
Total Options									35 490 997.50	225,000	1,837,754
Grand Total:									1,640,981,208.10	350,939	3,058,380