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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/08/2017 Foreign Exchange Future			12.97830		13.04840			0.0000	12,588,951.00	970	0
\$ / R On 30/08/2017 Foreign Exchange Future			12.98710		13.04840			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			12.98710		13.04840			0.0000	1,779,232.70	137	5,842
\$ / R On 01/09/2017 Foreign Exchange Future			12.98710		13.05030			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			12.99470		13.05770			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			12.99840		13.06150			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.02230		13.08590			0.0000	857,310,098.20	65,834	763,680
\$ / R On 26/09/2017 Foreign Exchange Future			13.04000		13.10370			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.04220		13.10590			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.04440		13.10810			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.04660		13.11040			0.0000	12,068,105.00	925	3,013
\$ / R On 13/10/2017 Foreign Exchange Future			13.07470		13.13870			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.09480		13.15900			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.10290		13.16710			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.12910		13.19330			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.13710		13.20140			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.16740		13.23160			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.17140		13.23560			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.20110		13.26510			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.20700		13.27100			0.0000	323,320,567.00	24,481	126,141
\$ / R On 22/12/2017 Foreign Exchange Future			13.21500		13.27890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/12/2017	Foreign Exchange Future			13.22480		13.28880			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.23670		13.30060			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.25060		13.31440			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.29410		13.35770			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.29610		13.35970			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.31980		13.38330			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.32380		13.38730			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.38670		13.45020			0.0000	61,592,206.70	4,601	91,073
\$ / R	On	25/04/2018	Foreign Exchange Future			13.45900		13.52290			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.49030		13.55430			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.49810		13.56220			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.56380		13.62800			0.0000	14,716,723.00	1,085	103,062
\$ / R	On	02/07/2018	Foreign Exchange Future			13.59050		13.65490			0.0000	14,270,025.00	1,050	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.62490		13.68940			0.0000	10,899,920.00	800	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.67070		13.73530			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.74060		13.80500			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.85930		13.92240			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.92390		13.98630			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.05100		14.11190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.11970		14.17990			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.30310		14.36120			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.16850		15.21340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.28140		15.32460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.39930		15.44060			0.0000	0.00	0	184,000
Total \$ / R Future												1,308,545,828.60	99,883	1,378,176
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			451.75300	521.700	13.35	1.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			0.15300	0.000	13.35	0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,791.60000	3,861.700	13.35	1.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.00000	0.000	13.35	0.0000	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			49.27280	79.334	14.83	0.7319	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			47.67280	16.435	14.83	0.2681	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			32.44580	44.452	13.71	0.4464	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			110.84580	61.552	13.71	0.5536	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			406.31600	466.429	21.31	0.9643	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			6.61600	3.529	21.31	0.0357	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			50.95100	68.806	13.22	0.5306	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			101.25100	55.906	13.22	0.4694	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			309.30150	246.128	15.99	0.8994	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			9.00150	9.028	15.99	0.1006	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			251.64100	302.431	14.09	0.8651	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			29.34100	17.131	14.09	0.1349	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			3.69150	4.373	15.27	0.0351	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			615.19150	552.773	15.27	0.9649	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			829.77860	766.607	13.50	0.9729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			3.87860	4.307	13.50	0.0271	0.00	0	5,250

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	13.45	Put		418.34970	468.766	14.51	0.8249	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		54.24970	41.066	14.51	0.1751	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		185.52780	220.438	13.18	0.5993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		141.42780	112.738	13.18	0.4007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		504.02300	448.074	12.72	0.8692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		18.12300	25.774	12.72	0.1308	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		889.20040	825.870	13.98	0.9777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		3.30040	3.570	13.98	0.0223	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		865.35970	925.715	16.45	0.9599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		11.25970	8.015	16.45	0.0401	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,414.22810	3,477.820	30.39	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.12810	0.119	30.39	0.0005	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		300.06180	344.255	13.89	0.7366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		85.96180	66.555	13.89	0.2634	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		30.79170	22.783	15.27	0.1041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		574.89170	630.483	15.27	0.8959	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		24.66290	18.020	15.54	0.0843	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		638.76290	695.720	15.54	0.9157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		731.95510	790.549	15.92	0.9380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		17.85510	12.849	15.92	0.0620	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,465.86630	1,529.035	19.15	0.9929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		1.76630	1.335	19.15	0.0071	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,247.27410	1,309.971	17.98	0.9879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		3.17410	2.271	17.98	0.0121	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,635.30110	1,698.618	20.05	0.9952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		1.20110	0.918	20.05	0.0048	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,416.08960	1,479.199	18.88	0.9920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		1.98960	1.499	18.88	0.0080	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,914.77720	1,978.228	21.54	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		0.67720	0.528	21.54	0.0027	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		595.48870	537.098	12.74	0.9174	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		9.58870	14.798	12.74	0.0826	0.00	0	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		137.47120	109.387	13.22	0.3915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		191.57120	227.087	13.22	0.6085	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		338.34390	288.992	12.67	0.7241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		52.44390	66.692	12.67	0.2759	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,087.91240	1,024.297	15.60	0.9880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		2.01240	1.997	15.60	0.0120	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		460.50130	512.587	14.72	0.8481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		46.40130	34.887	14.72	0.1519	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,914.27160	2,977.853	27.24	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.17160	0.153	27.24	0.0007	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,118.91550	1,181.087	17.44	0.9822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		4.81550	3.387	17.44	0.0178	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,914.20620	3,977.778	32.91	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.10620	0.078	32.91	0.0003	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			2.13960	1.609	18.72	0.0086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,386.23960	1,449.310	18.72	0.9914	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,605.38290	1,668.679	19.89	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			1.28290	0.979	19.89	0.0052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			205.59910	164.893	12.63	0.5290	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			119.69910	142.593	12.63	0.4710	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,914.10580	4,977.703	32.91	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.00580	0.003	32.91	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			63.34820	48.298	14.30	0.2013	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			377.44820	425.998	14.30	0.7987	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,944.20530	4,007.772	32.91	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.10530	0.072	32.91	0.0003	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			4.51450	3.174	17.51	0.0168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,138.61450	1,200.874	17.51	0.9832	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,714.21330	3,777.808	32.28	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.11330	0.108	32.28	0.0004	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,914.10000	986,977.700	32.91	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	32.91	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,314.23460	3,377.825	29.76	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.13460	0.124	29.76	0.0005	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			3.27670	2.329	17.92	0.0124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,237.37670	1,300.029	17.92	0.9876	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			21.04600	15.216	15.73	0.0724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			685.14600	742.916	15.73	0.9276	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.04080	0.025	32.91	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,284.14080	4,347.725	32.91	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			377.09540	325.888	12.68	0.7662	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			41.19540	53.588	12.68	0.2338	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			20.36580	14.710	15.77	0.0702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			694.46580	752.410	15.77	0.9298	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.03960	0.025	32.91	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,294.13960	4,357.725	32.91	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.03850	0.024	32.91	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,304.13850	4,367.724	32.91	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.56180	0.441	22.07	0.0023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,014.66180	2,078.141	22.07	0.9977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			73.86090	56.738	14.10	0.2306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			337.96090	384.438	14.10	0.7694	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			558.38290	500.899	12.73	0.9000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			12.48290	18.599	12.73	0.1000	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			229.08860	186.510	12.64	0.5702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			103.18860	124.210	12.64	0.4298	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			393.64840	442.969	14.39	0.8096	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			59.54840	45.269	14.39	0.1904	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			133.60930	106.123	13.26	0.3825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			197.70930	233.823	13.26	0.6175	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,655.25000	1,718.580	20.16	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		1.15000	0.880	20.16	0.0046	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		826.94460	886.868	16.30	0.9545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		12.84460	9.168	16.30	0.0455	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		99.83160	77.930	13.68	0.2996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		263.93160	305.630	13.68	0.7004	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		443.50090	494.941	14.64	0.8392	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		49.40090	37.241	14.64	0.1608	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		593.00060	649.036	15.35	0.9019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		28.90060	21.336	15.35	0.0981	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		81.36350	99.703	12.65	0.3694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		267.26350	222.003	12.65	0.6306	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		549.20810	491.965	12.73	0.8953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		13.30810	19.665	12.73	0.1047	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		741.37700	800.122	15.96	0.9399	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		17.27700	12.422	15.96	0.0601	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		839.67390	776.472	13.58	0.9738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		3.77390	4.172	13.58	0.0262	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		229.75400	268.754	13.47	0.6606	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		115.65400	91.054	13.47	0.3394	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		923.34400	984.256	16.68	0.9667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		9.24400	6.556	16.68	0.0333	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,168.19890	1,230.580	17.63	0.9847	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		4.09890	2.880	17.63	0.0153	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		342.04430	385.929	14.40	0.7024	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		115.74430	95.929	14.40	0.2976	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		475.46000	525.190	15.17	0.7839	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		81.36000	67.390	15.17	0.2161	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,025.17730	4,088.658	33.73	0.9976	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		1.07730	0.858	33.73	0.0024	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		246.90780	283.897	13.95	0.5943	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		175.00780	148.297	13.95	0.4057	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		254.31790	217.704	13.47	0.5285	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		163.91790	191.104	13.47	0.4715	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		344.12060	385.507	14.66	0.6091	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		202.82060	180.207	14.66	0.3909	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,670.93580	1,732.527	18.43	0.9540	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		19.93580	17.327	18.43	0.0460	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		919.92200	975.647	16.83	0.8391	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		78.92200	70.447	16.83	0.1609	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		429.40570	391.438	13.94	0.6098	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		182.30570	208.538	13.94	0.3902	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		518.77930	565.007	15.43	0.6738	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		185.87930	167.907	15.43	0.3262	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,284.31850	4,348.470	25.83	0.9966	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		1.41850	1.370	25.83	0.0034	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,010.03410	1,066.134	17.15	0.8483	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			77.13410	69.034	17.15	0.1517	0.00	0	1,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			441.56920	483.182	15.17	0.5891	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			274.86920	252.282	15.17	0.4109	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			913.56870	966.804	16.89	0.7789	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			134.96870	123.904	16.89	0.2211	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			558.87850	602.719	15.64	0.6104	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			290.47850	270.119	15.64	0.3896	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,509.95620	4,573.788	21.24	0.9971	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.55620	1.188	21.24	0.0029	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			583.25850	627.632	15.79	0.6168	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			288.85850	269.032	15.79	0.3832	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			604.72970	648.199	16.05	0.5941	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			339.82970	319.300	16.05	0.4059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			5.00160	4.307	20.19	0.0090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,024.00160	4,087.307	20.19	0.9910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			129.45340	121.412	18.48	0.1754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,458.45340	1,514.412	18.48	0.8246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			4.92610	4.241	20.19	0.0089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,033.92610	4,097.241	20.19	0.9911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			799.07710	847.296	16.68	0.6669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			270.07710	254.296	16.68	0.3331	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,484.79920	1,540.992	18.53	0.8290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			125.79920	117.992	18.53	0.1710	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			4.85160	4.176	20.19	0.0088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,043.85160	4,107.176	20.19	0.9912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			378.04130	411.677	15.17	0.4627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			499.04130	468.677	15.17	0.5373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			523.60320	491.939	15.08	0.5554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			352.60320	384.939	15.08	0.4446	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,283.87050	1,339.113	18.06	0.7934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			154.87050	146.113	18.06	0.2066	146,112.60	1,000	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			484.75920	455.169	15.22	0.5264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			393.75920	428.169	15.22	0.4736	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			470.81480	442.200	15.27	0.5157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			409.81480	445.200	15.27	0.4843	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			107.04940	100.448	18.85	0.1483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,636.04940	1,693.448	18.85	0.8517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			973.62600	923.303	14.05	0.8030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			102.62600	116.303	14.05	0.1970	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			393.42140	370.075	15.73	0.4507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			522.42140	563.075	15.73	0.5493	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			431.74300	468.975	15.37	0.4984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			452.74300	425.975	15.37	0.5016	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			788.89730	745.199	14.34	0.7206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			167.89730	188.199	14.34	0.2794	0.00	0	1,819

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,919.15120	1,978.290	19.42	0.8856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			80.15120	75.290	19.42	0.1144	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,285.32370	2,346.006	20.13	0.9172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			56.32370	53.006	20.13	0.0828	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,128.36500	1,074.443	13.90	0.8559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			67.36500	77.443	13.90	0.1441	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,546.64140	1,485.393	14.13	0.9382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			25.64140	28.393	14.13	0.0618	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			243.66020	229.435	16.94	0.3056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			882.66020	932.435	16.94	0.6944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			896.75910	848.535	14.13	0.7719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			125.75910	141.535	14.13	0.2281	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			513.66440	482.522	15.12	0.5481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			362.66440	395.522	15.12	0.4519	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			296.66430	279.205	16.44	0.3599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			725.66430	772.205	16.44	0.6401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,993.94340	3,055.567	20.60	0.9610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			24.94340	22.567	20.60	0.0390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,817.74650	1,876.329	19.21	0.8746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			88.74650	83.329	19.21	0.1254	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			587.11130	629.874	15.97	0.5813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			358.11130	336.874	15.97	0.4187	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,310.89720	1,253.689	13.74	0.9037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			39.89720	46.689	13.74	0.0963	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			461.70540	434.017	15.32	0.5086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			420.70540	457.017	15.32	0.4914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,928.41550	1,987.603	19.43	0.8866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			79.41550	74.603	19.43	0.1134	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			189.42590	178.525	17.56	0.2465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,098.42590	1,151.525	17.56	0.7535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,934.76940	3,997.947	20.19	0.9898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			5.76940	4.947	20.19	0.0102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			575.62340	541.307	14.92	0.5922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			304.62340	334.307	14.92	0.4078	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,790.48980	4,854.259	20.19	0.9971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.48980	1.259	20.19	0.0029	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			205.90950	193.994	17.35	0.2649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,024.90950	1,076.994	17.35	0.7351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,905.05880	3,968.180	20.19	0.9893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			6.05880	5.180	20.19	0.0107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			137.77350	129.811	18.35	0.1860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,396.77350	1,452.811	18.35	0.8140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,559.56260	3,622.235	20.34	0.9821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			10.56260	9.235	20.34	0.0179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			194.75560	183.527	17.49	0.2524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,073.75560	1,126.526	17.49	0.7476	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	13.35	Call			412.31830	387.868	15.61	0.4673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			491.31830	530.868	15.61	0.5327	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			223.94360	210.921	17.15	0.2845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			952.94360	1,003.921	17.15	0.7155	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,865.46550	3,928.525	20.20	0.9887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			6.46550	5.525	20.20	0.0113	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			34.80590	31.844	20.71	0.0523	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,763.80590	2,824.844	20.71	0.9477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			400.87850	377.096	15.68	0.4573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			509.87850	550.096	15.68	0.5427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			141.52360	133.592	18.29	0.1907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,370.52360	1,426.592	18.29	0.8093	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,294.90920	3,357.152	20.46	0.9740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			15.90920	14.152	20.46	0.0260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,974.40320	4,037.652	20.19	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			5.40320	4.652	20.19	0.0097	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			593.46920	635.993	16.06	0.5760	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			372.36920	350.993	16.06	0.4240	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,744.18000	4,807.851	21.38	0.9942	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.08000	2.851	21.38	0.0058	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			692.16710	737.160	16.36	0.6113	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			340.96710	321.960	16.36	0.3887	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			558.56750	599.408	15.90	0.5432	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			429.16750	406.108	15.90	0.4568	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,703.08860	1,759.808	18.96	0.8305	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			137.48860	130.408	18.96	0.1695	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			548.00070	519.182	15.50	0.5349	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			433.60070	468.582	15.50	0.4651	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,597.54030	1,653.487	18.76	0.8149	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			151.94030	144.087	18.76	0.1851	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			585.44110	558.325	15.82	0.5276	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			497.74110	534.225	15.82	0.4724	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			594.50110	566.983	15.79	0.5334	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			486.80110	522.883	15.79	0.4666	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			514.37800	551.458	15.87	0.4811	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			572.07800	545.558	15.87	0.5189	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			530.14360	506.141	16.07	0.4907	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			572.44360	612.041	16.07	0.5093	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,273.23500	2,331.948	19.95	0.8688	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			112.93500	108.048	19.95	0.1312	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			435.21420	469.263	15.64	0.4368	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			644.91420	615.363	15.64	0.5632	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,139.15540	1,189.522	17.68	0.6821	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			322.45540	309.322	17.68	0.3179	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,124.67170	1,174.756	17.65	0.6761	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			331.97170	318.556	17.65	0.3239	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,005.43830	1,051.469	17.30	0.6116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		455.63830	438.169	17.30	0.3884	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		72.28630	67.887	23.16	0.0709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,122.08630	4,181.187	23.16	0.9291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		71.75630	67.385	23.16	0.0705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		124.40400	120.392	20.67	0.1256	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,240.39100	1,194.898	14.94	0.7717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		190.19100	208.198	14.94	0.2283	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		72.54310	68.392	23.16	0.0714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,112.34310	4,171.692	23.16	0.9286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		2,021.69610	2,077.053	19.39	0.7984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		941.84740	986.789	17.15	0.5936	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		407.67040	392.352	17.63	0.3545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,137.47040	1,185.652	17.63	0.6455	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		0.00000	713.148	16.43	0.5031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		0.00000	599.848	16.43	0.4969	59,984.81	100	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,834.20400	2,893.692	20.67	0.8744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		136.21750	131.092	20.41	0.1360	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,232.88030	2,289.389	19.72	0.8227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		183.08030	176.089	19.72	0.1773	3,521,788.00	20,000	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		665.07530	638.905	16.25	0.5208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		614.87530	652.205	16.25	0.4792	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		482.04740	463.489	17.15	0.4064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		439.93030	471.481	15.72	0.3962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,168.71750	1,124.931	15.02	0.7484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		218.51750	238.231	15.02	0.2516	4,764,620.00	20,000	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,554.73030	1,501.587	14.68	0.8545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		104.53030	114.887	14.68	0.1455	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,686.01750	2,744.392	20.41	0.8640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		263.31820	253.126	18.91	0.2433	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,892.24550	1,946.785	19.18	0.7815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		232.44550	223.485	19.18	0.2185	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		731.89980	703.181	16.01	0.5579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		531.69980	566.481	16.01	0.4421	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		820.13030	788.181	15.72	0.6038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		708.96590	681.109	16.09	0.5454	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		856.90420	823.655	15.61	0.6219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		406.70420	436.955	15.61	0.3781	4,369,550.00	10,000	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,457.46790	2,514.993	20.07	0.8448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		157.66790	151.693	20.07	0.1552	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,723.11820	1,776.426	18.91	0.7567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,197.36160	2,253.692	19.67	0.8189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		187.56160	180.392	19.67	0.1811	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		673.64790	647.142	16.22	0.5257	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		603.44790	640.442	16.22	0.4743	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		558.76590	594.408	16.09	0.4546	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	17.51	Put			4,131.55630	4,190.685	23.16	0.9295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			211.89610	203.753	19.39	0.2016	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,492.55680	2,548.923	19.99	0.8198	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			205.45680	197.923	19.99	0.1802	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,795.04670	1,847.072	18.92	0.7361	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			317.94670	306.072	18.92	0.2639	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,318.03400	1,365.051	17.92	0.6408	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			472.33400	455.351	17.92	0.3592	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,243.56780	1,289.477	17.74	0.6223	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			505.76780	487.577	17.74	0.3777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,202.60660	2,255.035	19.37	0.7524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			330.60660	318.835	19.37	0.2476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			778.53080	751.224	16.79	0.5035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			850.53080	887.424	16.79	0.4965	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			144.30110	140.354	22.70	0.1137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,216.30110	4,276.554	22.70	0.8863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			143.88920	139.564	22.70	0.1132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,225.88920	4,285.764	22.70	0.8868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			801.96930	773.919	16.71	0.5149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			813.96930	850.119	16.71	0.4851	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,073.34210	1,037.352	15.84	0.6342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			495.34210	523.552	15.84	0.3658	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,974.05240	3,033.365	20.54	0.8246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			222.05240	217.165	20.54	0.1754	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,652.79220	2,587.142	13.33	0.9651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.79220	23.342	13.33	0.0349	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,099.99750	1,063.283	15.77	0.6447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			471.99750	499.483	15.77	0.3553	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,879.83250	1,929.392	18.89	0.7100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			397.83250	383.192	18.89	0.2900	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,121.75300	1,084.460	15.71	0.6532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			453.75300	480.660	15.71	0.3468	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,904.14440	1,953.947	18.92	0.7135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			392.14440	377.747	18.92	0.2865	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,412.73210	1,366.129	15.29	0.7469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			284.73210	302.329	15.29	0.2531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			144.71260	141.148	22.70	0.1143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,206.71260	4,267.348	22.70	0.8857	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,035.49810	1,074.923	17.19	0.5400	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			710.39810	685.423	17.19	0.4600	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			927.85280	964.345	16.95	0.4999	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			817.25280	789.245	16.95	0.5001	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,496.28470	1,540.418	18.05	0.6149	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			611.58470	591.118	18.05	0.3851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,419.28760	1,375.186	15.78	0.6897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			464.28760	484.586	15.78	0.3103	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,831.85310	2,760.113	11.83	0.9709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			26.85310	19.513	11.83	0.0291	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,898.14750	1,944.709	18.78	0.6581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			563.14750	545.308	18.78	0.3419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,643.21460	1,594.481	15.51	0.7500	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			338.21460	353.881	15.51	0.2500	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,721.09260	2,773.017	19.94	0.7532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			386.09260	373.617	19.94	0.2468	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			0.00000	1,522.908	15.59	0.7313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			0.00000	392.308	15.59	0.2687	2,079,233.99	5,300	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			0.00000	2,626.949	19.75	0.7393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			0.00000	397.549	19.75	0.2607	4,214,023.64	10,600	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,353.92890	1,311.338	15.87	0.6703	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			508.92890	530.738	15.87	0.3297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			626.18260	606.142	18.40	0.3742	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,681.18260	1,725.542	18.40	0.6258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			623.78360	603.827	18.41	0.3730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,688.78360	1,733.227	18.41	0.6270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			628.58740	608.468	18.38	0.3754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,673.58740	1,717.868	18.38	0.6246	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,687.60290	1,729.638	18.48	0.5955	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			750.00290	728.938	18.48	0.4045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			757.36300	737.473	18.79	0.3938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,861.06300	1,903.573	18.79	0.6062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			762.30010	742.259	18.77	0.3959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,846.00010	1,888.359	18.77	0.6041	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			759.82650	739.861	18.78	0.3949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,853.52650	1,895.961	18.78	0.6051	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,868.17050	1,908.304	18.80	0.5805	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			880.07050	859.304	18.80	0.4195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			886.75620	867.167	19.05	0.4098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,036.85620	2,077.467	19.05	0.5902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			891.76990	872.050	19.02	0.4117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,021.86990	2,062.350	19.02	0.5883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			889.25850	869.607	19.04	0.4107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,029.35850	2,069.907	19.04	0.5893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,365.30450	1,337.070	18.00	0.5391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,384.10450	1,413.970	18.00	0.4609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,372.81910	1,344.424	17.98	0.5414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,371.61910	1,401.324	17.98	0.4586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,369.05580	1,340.741	17.99	0.5402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,377.85580	1,407.641	17.99	0.4598	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,931.37340	1,912.601	19.01	0.5629	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,887.97340	1,914.101	19.01	0.4371	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,927.65060	1,908.976	19.02	0.5622	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,894.25060	1,920.476	19.02	0.4378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,935.10480	1,916.225	19.00	0.5637	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,881.70480	1,907.725	19.00	0.4363	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,010.74050	2,037.168	19.17	0.4420	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,965.34050	1,948.568	19.17	0.5580	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,083.57280	2,067.333	19.21	0.5696	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,002.97280	2,028.033	19.21	0.4304	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,091.04250	2,074.705	19.20	0.5710	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,990.44250	2,015.405	19.20	0.4290	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,087.29830	2,071.015	19.20	0.5703	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,996.69830	2,021.715	19.20	0.4297	0.00	0	0
Total \$ / R Option												19,155,313.04	67,000	2,922,871
Total \$ / R												1,327,701,141.64	166,883	4,301,047
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.02230		13.08590			0.0000	390,669.00	30	545
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.20700		13.27100			0.0000	79,242.00	6	171
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.38670		13.45020			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.56380		13.62800			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.30310		13.98630			0.0000	0.00	0	0
Total \$ / R MAXI Future												469,911.00	36	894
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			51.34470	40.494	22.34	0.0021	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			206,461.34470	212,810.494	22.34	0.9979	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			50.44070	39.811	22.39	0.0020	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			207,460.44070	213,809.811	22.39	0.9980	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			52.26700	41.193	22.28	0.0021	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			205,462.26700	211,811.193	22.28	0.9979	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			28,304.88020	26,643.407	16.56	0.3463	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			76,204.88020	80,943.407	16.56	0.6537	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			28,040.27120	26,395.642	16.59	0.3436	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			76,940.27120	81,695.642	16.59	0.6564	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			28,571.78810	26,893.876	16.54	0.3489	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			75,471.78810	80,193.876	16.54	0.6511	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			54,322.00460	52,216.867	16.81	0.4467	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			81,302.00460	85,546.867	16.81	0.5533	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			53,980.82600	51,889.091	16.83	0.4445	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			81,960.82600	86,219.091	16.83	0.5555	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			54,665.39910	52,546.391	16.79	0.4489	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			80,645.39910	84,876.391	16.79	0.5511	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			69,508.06790	67,048.890	17.13	0.4614	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			99,708.06790	103,668.890	17.13	0.5386	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			69,167.57810	66,719.522	17.15	0.4597	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			100,367.57810	104,339.522	17.15	0.5403	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			69,850.34710	67,380.005	17.12	0.4632	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			99,050.34710	103,000.004	17.12	0.5368	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			117,222.98590	134,074.103	17.99	0.5402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			155,592.98590	140,764.103	17.99	0.4598	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			116,889.56690	133,707.029	18.00	0.5391	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			156,259.56690	141,397.029	18.00	0.4609	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			117,557.53240	134,441.603	17.98	0.5414	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			154,927.53240	140,131.603	17.98	0.4586	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												469,911.00	36	894
£ / R	On 18/09/2017	Foreign Exchange Future			16.86330		16.92430			0.0000	23,102,721.00	1,370	191,545	
£ / R	On 31/10/2017	Foreign Exchange Future			17.00410		17.06560			0.0000	0.00	0	43	
£ / R	On 18/12/2017	Foreign Exchange Future			17.15440		17.21550			0.0000	686,176.00	40	8,406	
£ / R	On 19/03/2018	Foreign Exchange Future			17.44150		17.50330			0.0000	0.00	0	420	
£ / R	On 18/06/2018	Foreign Exchange Future			17.72800		17.78840			0.0000	0.00	0	3,033	
£ / R	On 17/09/2018	Foreign Exchange Future			18.01220		18.07360			0.0000	0.00	0	1,654	
£ / R	On 14/06/2019	Foreign Exchange Future			18.91900		18.97190			0.0000	0.00	0	0	
Total £ / R Future												23,788,897.00	1,410	205,101
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put			126.35880	142.234	13.66	0.3744	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call			350.65880	305.534	13.66	0.6256	0.00	0	700	
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put			901.29150	955.138	15.42	0.9305	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call			25.59150	18.438	15.42	0.0695	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put			1,582.48340	1,642.265	19.12	0.9797	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put			1,083.01760	1,139.497	16.43	0.9518	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call			6.78340	5.565	19.12	0.0203	0.00	0	300	
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			16.97520	12.564	16.48	0.0473	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			1,092.67520	1,149.264	16.48	0.9527	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			16.64120	12.336	16.53	0.0464	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put			1,102.34120	1,159.036	16.53	0.9536	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			17.31760	12.797	16.43	0.0482	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			419.63240	387.086	15.01	0.4840	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			434.03240	462.986	15.01	0.5160	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			415.28550	382.986	15.03	0.4803	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			439.68550	468.886	15.03	0.5197	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			424.01940	391.223	15.00	0.4877	0.00	0	0	
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			428.41940	457.123	15.00	0.5123	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			0.87050	0.878	22.83	0.0015	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			7,925.37050	7,986.478	22.83	0.9985	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			0.86090	0.869	22.83	0.0015	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			7,935.36090	7,996.469	22.83	0.9985	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			0.85130	0.859	22.83	0.0014	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			7,945.35130	8,006.459	22.83	0.9986	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			990.52580	958.632	16.41	0.5658	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			707.22580	737.132	16.41	0.4342	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			985.53400	953.769	16.41	0.5639	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			712.23400	742.269	16.41	0.4361	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	17.21	Call			995.53730	963.510	16.40	0.5677	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			702.23730	732.010	16.40	0.4323	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,022.99750	993.637	16.87	0.5061	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,124.59750	1,155.637	16.87	0.4939	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,018.90090	989.641	16.87	0.5047	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,130.50090	1,161.641	16.87	0.4953	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,014.81910	985.658	16.88	0.5032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,136.41910	1,167.658	16.88	0.4968	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,179.68800	1,148.423	17.06	0.5050	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,356.08800	1,386.223	17.06	0.4950	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,175.70670	1,144.531	17.06	0.5038	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,362.10670	1,392.331	17.06	0.4962	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,183.68170	1,152.335	17.05	0.5062	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,350.08170	1,380.135	17.05	0.4938	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,882.04740	1,851.532	17.02	0.5720	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,540.14740	1,562.532	17.02	0.4280	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,877.63640	1,847.179	17.03	0.5711	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,545.73640	1,568.179	17.03	0.4289	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,886.45830	1,855.885	17.02	0.5729	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,534.55830	1,556.885	17.02	0.4271	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												23,788,897.00	1,410	206,101
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11979		0.11985		0.0000		0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12205		0.12209		0.0000		0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12438		0.12441		0.0000		0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12667		0.12670		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13568		0.13561		0.0000		0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.01210	0.007	30.94	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,015.01210	4,020.507	30.94	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00030	0.000	30.94	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,015.00030	5,020.500	30.94	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.35720	0.255	30.94	0.0011	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,015.35720	3,020.755	30.94	0.9989	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,260.26910	1,253.932	15.11	0.9012	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			51.26910	49.132	15.11	0.0988	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			575.75810	568.480	17.24	0.5892	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			366.75810	363.680	17.24	0.4108	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			241.07600	236.131	19.63	0.2984	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,032.07600	1,031.331	19.63	0.7016	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			905.81830	905.474	18.31	0.6298	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			465.31830	467.373	18.31	0.3702	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			511.96170	511.758	20.15	0.4130	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	0.13	Put			1,071.46170	1,073.658	20.15	0.5870	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,559.20260	1,557.501	16.51	0.8559	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			118.70260	119.401	16.51	0.1441	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			768.10350	769.802	20.23	0.4791	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,098.30350	1,102.702	20.23	0.5209	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			548.03790	549.557	22.90	0.3501	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,878.23790	1,882.457	22.90	0.6499	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,191.06760	1,193.018	18.55	0.6586	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			521.26760	525.918	18.55	0.3414	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,649.62610	1,664.817	19.26	0.6159	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,088.52610	1,097.017	19.26	0.3841	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,287.97130	1,299.846	20.53	0.5093	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,726.87130	1,732.046	20.53	0.4907	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,090.39210	2,105.352	17.00	0.7433	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			529.29210	537.552	17.00	0.2567	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	199
€ / R	On	29/08/2017	Foreign Exchange Future			15.60320		15.59550			0.0000	12,482,560.00	800	0
€ / R	On	18/09/2017	Foreign Exchange Future			15.66480		15.65380			0.0000	34,979,498.40	2,233	111,066
€ / R	On	27/09/2017	Foreign Exchange Future			15.69670		15.68570			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.79640		15.78550			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.90100		15.88950			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.96590		15.95410			0.0000	17,722,149.00	1,110	34,813
€ / R	On	27/12/2017	Foreign Exchange Future			15.99510		15.98330			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.11600		16.10290			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.26810		16.25660			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.57310		16.55900			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.90950		17.88510			0.0000	0.00	0	0
Total € / R Future												65,184,207.40	4,143	159,387
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			0.54060	0.000	12.50	0.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			386.04060	393.200	12.50	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.16910	0.167	28.37	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,806.36910	3,795.367	28.37	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			582.39090	590.753	13.01	0.8890	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			28.59090	25.953	13.01	0.1110	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.16810	0.166	28.42	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,816.36810	3,805.366	28.42	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.16700	0.165	28.47	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,826.36700	3,815.365	28.47	0.9994	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			78.41210	73.788	12.26	0.2300	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			454.11210	460.488	12.26	0.7700	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			183.06130	178.541	13.32	0.3167	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			548.56130	554.941	13.32	0.6833	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	15.51	Put			261.96000	255.953	13.52	0.3437	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			641.46000	646.953	13.52	0.6563	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			24.84300	23.607	13.50	0.0467	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			82.14290	82.148	17.73	0.1129	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,188.04290	2,176.248	17.73	0.8871	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			81.39530	81.394	17.74	0.1120	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,197.29530	2,185.494	17.74	0.8880	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,461.37220	5,449.669	21.91	0.9911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			82.89750	82.910	17.72	0.1138	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,178.79750	2,167.010	17.72	0.8862	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			412.08730	414.888	14.80	0.4453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			657.98730	648.988	14.80	0.5547	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,848.94300	1,859.507	13.50	0.9533	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			350.78310	353.046	15.14	0.3927	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			887.29950	877.422	15.39	0.6431	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			311.39950	313.322	15.39	0.3569	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			293.39320	295.162	15.52	0.3400	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			939.29320	929.262	15.52	0.6600	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.47220	5.569	21.91	0.0089	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,975.69120	1,986.431	13.94	0.9598	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			21.59120	20.531	13.94	0.0402	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			786.68310	777.146	15.14	0.6073	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			349.30520	342.479	14.06	0.3689	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			712.60520	717.579	14.06	0.6311	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			464.84410	456.705	14.51	0.3987	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			767.74410	772.705	14.51	0.6013	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,576.33520	1,583.915	14.12	0.8197	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			179.73520	175.815	14.12	0.1803	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,568.58020	1,576.135	14.13	0.8179	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			181.98020	178.035	14.13	0.1821	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,584.11010	1,591.717	14.12	0.8214	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			177.51010	173.617	14.12	0.1786	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			65.71470	64.024	14.69	0.0766	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,322.31470	2,332.125	14.69	0.9234	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,432.47270	1,439.531	14.19	0.7852	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			225.87270	221.431	14.19	0.2148	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,395.86580	1,402.786	14.21	0.7757	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			239.26580	234.686	14.21	0.2243	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			884.39530	875.981	15.52	0.5258	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			640.99530	644.081	15.52	0.4742	0.00	0	643
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			421.58250	417.975	14.76	0.2852	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,483.62240	1,494.156	14.75	0.7182	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			414.62240	411.056	14.75	0.2818	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,477.09060	1,487.606	14.76	0.7165	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			418.09060	414.506	14.76	0.2835	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,470.58250	1,481.075	14.76	0.7148	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,050.59480	2,069.144	16.04	0.6512	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,025.49480	1,019.644	16.04	0.3488	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,045.67010	2,064.160	16.05	0.6502	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,030.57010	1,024.660	16.05	0.3498	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,040.75790	2,059.189	16.06	0.6491	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,035.65790	1,029.689	16.06	0.3509	0.00	0	0
Total € / R Option												0.00	0	270,801
Total € / R												65,184,207.40	4,143	430,188
AUS / R	On	18/09/2017	Foreign Exchange Future			10.38700		10.39600			0.0000	0.00	0	25,771
AUS / R	On	18/12/2017	Foreign Exchange Future			10.52180		10.53050			0.0000	0.00	0	6,910
AUS / R	On	27/12/2017	Foreign Exchange Future			10.53480		10.54350			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.65310		10.66040			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.78050		10.78800			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.30420		11.30010			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	34,181
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.21510	0.201	22.33	0.0013	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,774.21510	1,783.201	22.33	0.9987	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.20980	0.196	22.38	0.0013	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,784.20980	1,793.196	22.38	0.9987	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.20470	0.190	22.44	0.0013	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,794.20470	1,803.190	22.44	0.9987	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,387.18210	1,396.535	16.93	0.8934	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			46.94820	47.598	16.94	0.1052	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,396.44820	1,405.798	16.94	0.8948	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			48.42630	49.084	16.91	0.1081	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,377.92630	1,387.284	16.91	0.8919	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			47.68210	48.335	16.93	0.1066	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			665.34830	660.355	13.86	0.7565	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			121.84830	125.555	13.86	0.2435	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			658.12680	653.213	13.87	0.7525	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			124.62680	128.413	13.87	0.2475	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			672.79230	667.749	13.87	0.7604	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			119.29230	122.949	13.87	0.2396	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			848.85820	844.932	14.23	0.7454	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			178.45820	181.832	14.23	0.2546	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			841.61680	837.737	14.22	0.7424	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			181.21680	184.637	14.22	0.2576	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			834.40890	830.577	14.22	0.7394	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			184.00890	187.477	14.22	0.2606	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			400.67370	405.062	13.92	0.3951	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			689.32640	686.117	13.90	0.6109	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			391.32640	395.617	13.90	0.3891	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			683.98250	680.824	13.91	0.6079	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			395.98250	400.324	13.91	0.3921	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			678.67370	675.562	13.92	0.6049	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			702.49840	700.659	14.03	0.4092	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			992.02570	994.280	14.01	0.5945	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			691.92570	690.080	14.01	0.4055	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			987.30190	989.559	14.02	0.5926	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			697.20190	695.359	14.02	0.4074	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			982.59840	984.859	14.03	0.5908	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	34,181
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.41600		10.49310			0.0000	4,166,400.00	400	1,220
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.57300		10.65050			0.0000	2,643,250.00	250	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.72340		10.80010			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.72340		10.80660			0.0000	0.00	0	0
Total CAD/ R Future												6,809,650.00	650	2,220
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			3.59620	2.853	16.53	0.0196	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			800.49620	876.853	16.53	0.9804	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			3.48950	2.771	16.61	0.0190	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			810.38950	886.771	16.61	0.9810	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			3.70710	2.938	16.45	0.0202	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			790.60710	866.938	16.45	0.9798	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			365.82430	326.689	13.35	0.5316	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			255.32430	293.689	13.35	0.4684	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			360.68880	321.945	13.36	0.5265	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			260.18880	298.945	13.36	0.4735	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			371.01050	331.482	13.34	0.5367	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			250.51050	288.482	13.34	0.4633	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			878.95270	822.458	13.52	0.7503	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			148.85270	169.058	13.52	0.2497	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			871.53470	815.282	13.52	0.7472	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			151.43470	171.882	13.52	0.2528	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			886.40250	829.671	13.52	0.7534	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			146.30250	166.271	13.52	0.2466	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			541.34990	504.143	14.32	0.4977	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			554.74990	600.743	14.32	0.5023	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			537.21310	500.253	14.34	0.4949	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			560.61310	606.853	14.34	0.5051	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			545.51610	508.061	14.31	0.5005	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			548.91610	594.661	14.31	0.4995	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												6,809,650.00	650	2,220

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Future			13.76750		13.71810			0.0000	5,507,000.00	400	4,008
CHF / R	On	18/12/2017	Foreign Exchange Future			14.04720		13.99580			0.0000	0.00	0	1,250
CHF / R	On	19/03/2018	Foreign Exchange Future			14.32960		14.27810			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.61250		14.55770			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.64020		15.56740			0.0000	0.00	0	0
Total CHF / R Future												5,507,000.00	400	5,258
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			4.43980	4.381	22.24	0.0172	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,676.33980	1,626.881	22.24	0.9828	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			4.35980	4.301	22.29	0.0169	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,686.25980	1,636.801	22.29	0.9831	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			4.52160	4.462	22.18	0.0176	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,666.42160	1,616.962	22.18	0.9824	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			487.86370	517.465	16.48	0.5235	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			522.06370	500.265	16.48	0.4765	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			483.66180	512.920	16.49	0.5204	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			527.86180	505.720	16.49	0.4796	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			492.09720	522.039	16.47	0.5266	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			516.29720	494.839	16.47	0.4734	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			756.87150	785.893	16.39	0.5653	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			628.77150	606.293	16.39	0.4347	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			752.33720	781.218	16.41	0.5630	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			634.23720	611.618	16.41	0.4370	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			761.43400	790.587	16.38	0.5676	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			623.33400	600.987	16.38	0.4324	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			865.08630	896.421	16.42	0.5446	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			837.38630	813.921	16.42	0.4554	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			860.99640	892.178	16.43	0.5428	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			843.29640	819.678	16.43	0.4572	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			856.93080	887.954	16.45	0.5409	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			849.23080	825.454	16.45	0.4591	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			946.19680	924.168	16.38	0.3520	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,783.49340	1,834.282	16.37	0.6504	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			936.09340	914.082	16.37	0.3496	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,778.53820	1,829.322	16.37	0.6492	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			941.13820	919.122	16.37	0.3508	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,773.59680	1,824.368	16.38	0.6480	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												5,507,000.00	400	5,258
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97230		1.97600			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99000		1.99390			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00600		2.00880			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.02070		2.02330			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00020		2.00360			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			7.93260	7.018	18.22	0.0227	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,747.93260	1,784.018	18.22	0.9773	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			6.73160	5.964	18.58	0.0193	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,846.73160	1,882.964	18.58	0.9807	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			9.35330	8.204	17.83	0.0265	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,649.35330	1,685.204	17.83	0.9735	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			485.31130	503.852	14.80	0.4102	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			938.04360	915.084	14.67	0.6387	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			399.04360	415.084	14.67	0.3613	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			879.89970	858.189	14.73	0.6143	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			440.89970	458.189	14.73	0.3857	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			824.31130	803.852	14.80	0.5898	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,286.57240	1,271.693	15.44	0.6363	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			598.57240	611.693	15.44	0.3637	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,404.55610	1,388.191	15.34	0.6704	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			516.55610	528.191	15.34	0.3296	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,344.65210	1,329.024	15.39	0.6534	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			556.65210	569.024	15.39	0.3466	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,165.06560	1,153.346	15.94	0.5294	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,132.06560	1,146.346	15.94	0.4706	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,122.32230	1,111.120	16.00	0.5158	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,189.32230	1,204.120	16.00	0.4842	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,209.22220	1,196.980	15.88	0.5432	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,076.22220	1,089.980	15.88	0.4568	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,880.02080	1,858.399	16.55	0.5622	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,644.02080	1,656.399	16.55	0.4378	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,835.73600	1,814.618	16.58	0.5533	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,699.73600	1,712.618	16.58	0.4467	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,925.24450	1,903.110	16.52	0.5712	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,589.24450	1,601.110	16.52	0.4288	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			2.11080		2.10930			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15250		2.15080			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.19350		2.19170			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.23550		2.23380			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42040		2.41760			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,500.12020	1,514.445	15.85	0.9781	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			7.12020	6.445	15.85	0.0219	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,401.26450	1,415.495	15.29	0.9742	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			8.26450	7.495	15.29	0.0258	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,599.16960	1,613.575	16.41	0.9813	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			6.16960	5.575	16.41	0.0187	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,512.98130	1,527.068	14.49	0.7981	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			204.98130	202.068	14.49	0.2019	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,670.13740	1,684.516	14.46	0.8319	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			162.13740	159.516	14.46	0.1681	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,590.63560	1,604.870	14.48	0.8154	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			182.63560	179.870	14.48	0.1846	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,032.26210	1,028.241	16.08	0.4708	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,138.30800	1,152.502	15.93	0.5597	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			921.30800	917.502	15.93	0.4403	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,092.99430	1,107.082	16.01	0.5443	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			975.99430	972.082	16.01	0.4557	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,049.26210	1,063.241	16.08	0.5292	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,263.88720	1,258.369	16.12	0.4644	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,388.52520	1,400.113	15.98	0.5603	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,150.52520	1,145.113	15.98	0.4397	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,344.56520	1,356.100	16.05	0.5479	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,206.56520	1,201.100	16.05	0.4521	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,301.88720	1,313.369	16.12	0.5356	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,614.41890	3,628.353	16.37	0.7422	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			938.41890	924.353	16.37	0.2578	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,552.35900	3,566.194	16.41	0.7350	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			976.35900	962.194	16.41	0.2650	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,681.82250	3,696.019	16.37	0.7490	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			905.82250	892.019	16.37	0.2510	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.66510		1.67360			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69290		1.70130			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.71880		1.72700			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.74360		1.75150			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84260		1.85050			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.98210	0.733	23.27	0.0027	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,664.98210	2,749.733	23.27	0.9973	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.86210	0.643	23.68	0.0024	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,764.86210	2,849.643	23.68	0.9976	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.76040	0.567	24.09	0.0021	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,864.76040	2,949.567	24.09	0.9979	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			337.49350	317.022	16.51	0.3287	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	18/12/2017	Foreign Exchange Option	1.77	Put			1,024.49350	1,088.022	16.51	0.6713	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			313.01150	294.181	16.69	0.3089	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,100.01150	1,165.181	16.69	0.6911	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			363.91960	341.694	16.34	0.3496	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			950.91960	1,012.694	16.34	0.6504	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			767.78400	737.958	16.37	0.4841	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			897.78400	949.958	16.37	0.5159	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			729.36720	701.621	16.50	0.4660	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			959.36720	1,013.621	16.50	0.5340	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			808.09680	776.130	16.25	0.5027	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			838.09680	888.130	16.25	0.4973	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			990.83760	957.068	16.58	0.5045	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,075.83760	1,121.068	16.58	0.4955	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			952.53290	920.052	16.69	0.4897	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,137.53290	1,184.052	16.69	0.5103	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,030.68300	995.596	16.47	0.5195	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,015.68300	1,059.596	16.47	0.4805	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,060.93570	2,015.968	16.91	0.6144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,255.93570	1,289.968	16.91	0.3856	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,153.91720	2,107.561	16.74	0.6339	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,148.91720	1,181.561	16.74	0.3661	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,106.85700	2,061.200	16.82	0.6241	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,201.85700	1,235.200	16.82	0.3759	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			0.12580		0.12640			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12550		0.12470			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12480		0.12340			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12420		0.12550			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11890		0.11770			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			1.68710		1.68780			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71450		1.71520			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74130		1.74200			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.76770		1.76850			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88010		1.87980			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			9.47780		9.48650			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
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.59620		9.60470			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.71210		9.71910			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.82450		9.83200			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.28990		10.28680			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,105.06420	1,113.544	19.91	0.9908	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			1.67130	1.441	19.78	0.0098	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,085.17130	1,093.641	19.78	0.9902	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			1.61670	1.391	19.84	0.0095	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,095.11670	1,103.591	19.84	0.9905	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			1.56420	1.343	19.91	0.0092	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			239.10970	235.336	15.34	0.4183	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			434.40970	439.136	15.34	0.5817	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			235.70540	231.981	15.36	0.4138	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			441.00540	445.781	15.36	0.5862	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			232.34280	228.671	15.39	0.4093	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			447.64280	452.471	15.39	0.5907	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			576.32330	570.130	15.00	0.6183	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			307.22330	308.030	15.00	0.3817	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			570.80330	564.644	15.01	0.6146	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			311.70330	312.544	15.01	0.3854	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			581.87870	575.655	14.99	0.6219	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			302.77870	303.555	14.99	0.3781	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			510.75070	506.834	14.65	0.5214	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			518.75070	522.334	14.65	0.4786	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			506.38290	502.671	14.67	0.5183	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			524.38290	528.171	14.67	0.4817	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			515.14610	511.032	14.64	0.5244	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			513.14610	516.532	14.64	0.4756	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,000.90360	1,002.365	14.92	0.6115	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			634.10360	632.465	14.92	0.3885	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			996.04310	997.503	14.93	0.6095	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			639.24310	637.603	14.93	0.3905	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,005.78550	1,007.249	14.92	0.6134	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			628.98550	627.349	14.92	0.3866	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			1.29090		1.29050			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30440		1.30050			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31710		1.30950			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33000		1.32150			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34290		1.34240			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 PULA / R Future											0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.37	Call	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.37	Put	795.00000	791.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.38	Call	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.38	Put	895.00000	891.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.36	Call	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.36	Put	695.00000	691.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.30	Call	5.00000	44.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.30	Put	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.31	Call	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.31	Put	95.00000	56.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.32	Call	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.32	Put	195.00000	156.000	1.0000	0.00	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.30	Call	95.00000	171.000	1.0000	0.00	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.30	Put	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.31	Call	0.00000	71.000	1.0000	0.00	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.31	Put	5.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.32	Call	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	19/03/2018		Foreign Exchange Option	1.32	Put	105.00000	29.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.32	Call	15.00000	100.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.32	Put	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.33	Call	0.00000	0.001	0.5000	0.00	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.33	Put	85.00000	0.001	0.5000	0.00	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.31	Call	115.00000	200.000	1.0000	0.00	0.00	0	0
PULA / R	On	18/06/2018		Foreign Exchange Option	1.31	Put	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.32	Call	224.00000	229.000	1.0000	0.00	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.32	Put	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.33	Call	124.00000	129.000	1.0000	0.00	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.33	Put	0.00000	0.000	0.0000	0.00	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.31	Call	324.00000	329.000	1.0000	0.00	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.31	Put	0.00000	0.000	0.0000	0.00	0.00	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	1.29500		1.29330		0.0000	0.00	0.00	0	0
QUANTO £	On	18/12/2017		Foreign Exchange Future	1.29890		1.29720		0.0000	0.00	0.00	0	0
QUANTO £	On	19/03/2018		Foreign Exchange Future	1.30290		1.30130		0.0000	0.00	0.00	0	0
QUANTO £	On	18/06/2018		Foreign Exchange Future	1.30700		1.30530		0.0000	0.00	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €	On	18/09/2017		Foreign Exchange Future	1.20290		1.19620		0.0000	6,283,949.60	5,224	5,256	
QUANTO €	On	18/12/2017		Foreign Exchange Future	1.20890		1.20220		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
QUANTO	€On	19/03/2018	Foreign Exchange Future			1.21520		1.20870			0.0000	0.00	0	0
QUANTO	€On	18/06/2018	Foreign Exchange Future			1.22190		1.21510			0.0000	0.00	0	0
Total QUANTO € / \$ Future												6,283,949.60	5,224	5,256
Total QUANTO € / \$												6,283,949.60	5,224	5,256
RAIN	On	18/09/2017	Foreign Exchange Future			23,333.86000		23,356.79000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,704.80000		23,727.75000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,071.27000		24,091.39000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.63880		9.66810			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.78630		9.81000			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.93070		9.96000			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.07340		10.10000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.66300		10.68530			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			123.96430	105.652	11.80	0.5037	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			95.86430	106.852	11.80	0.4963	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			118.37440	100.569	11.78	0.4887	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			100.27440	111.769	11.78	0.5113	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			129.69680	110.883	11.83	0.5187	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			91.59680	102.083	11.83	0.4813	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			0.00000	284.560	13.75	0.5024	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			0.00000	308.260	13.75	0.4976	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			0.00000	280.422	13.77	0.4971	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			0.00000	314.122	13.77	0.5029	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			0.00000	288.751	13.72	0.5077	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			0.00000	302.451	13.72	0.4923	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			0.00000	412.562	14.48	0.5106	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			0.00000	441.862	14.48	0.4894	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.00000	408.432	14.49	0.5069	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			0.00000	447.732	14.49	0.4931	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.00000	416.730	14.46	0.5142	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			0.00000	436.030	14.46	0.4858	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			0.00000	509.277	14.50	0.5178	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			0.00000	535.877	14.50	0.4822	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			0.00000	505.154	14.52	0.5148	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			0.00000	541.754	14.52	0.4852	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			0.00000	513.435	14.49	0.5208	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			0.00000	530.035	14.49	0.4792	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,204.76670	1,188.692	14.79	0.6639	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			519.46670	525.692	14.79	0.3361	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
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,199.17050	1,183.040	14.80	0.6620	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			523.87050	530.040	14.80	0.3380	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,210.38390	1,194.369	14.79	0.6658	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			515.08390	521.369	14.79	0.3342	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			3.76580		3.78050			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.72760		3.74000			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.68630		3.69510			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.64840		3.66000			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.51910		3.54300			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			232.36180	218.239	14.97	0.9555	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			1.86180	2.439	14.97	0.0445	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			222.56390	208.556	14.76	0.9500	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			2.06390	2.756	14.76	0.0500	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			242.18220	227.975	15.21	0.9603	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			1.68220	2.175	15.21	0.0397	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			0.00000	95.803	12.41	0.4943	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			0.00000	108.203	12.41	0.5057	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			0.00000	91.019	12.38	0.4786	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			0.00000	113.419	12.38	0.5214	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			0.00000	100.744	12.43	0.5099	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			0.00000	103.144	12.43	0.4901	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			250.85250	244.763	13.74	0.6924	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			75.75250	78.463	13.74	0.3076	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			243.79770	238.096	13.73	0.6827	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			78.69770	81.796	13.73	0.3173	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			257.99560	251.527	13.76	0.7019	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			72.89560	75.227	13.76	0.2981	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.00000	179.435	14.54	0.5079	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			0.00000	201.035	14.54	0.4921	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.00000	188.252	14.50	0.5246	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			0.00000	189.852	14.50	0.4754	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.00000	183.801	14.52	0.5162	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			0.00000	195.401	14.52	0.4838	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			295.30920	281.111	15.01	0.5395	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			272.30920	282.011	15.01	0.4605	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			290.44500	276.655	15.01	0.5339	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			277.44500	287.555	15.01	0.4661	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			285.63610	272.256	15.02	0.5283	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			282.63610	293.156	15.02	0.4717	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			1.42830		1.43520			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.40190		1.40880			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.37980		1.38650			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.36120		1.36800			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.24620		1.25290			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 416 589 443.60	111,746	1,793,209
Total Options									19 155 313.04	67,000	3,194,672
Grand Total:									1,435,744,756.64	178,746	4,987,881