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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/09/2017 Foreign Exchange Future			12.83200		12.84870			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			12.85720		12.86740			0.0000	570,088,248.00	44,340	821,769
\$ / R On 22/09/2017 Foreign Exchange Future			12.86540		12.87560			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			12.87350		12.88390			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			12.87550		12.88590			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			12.87760		12.88800			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			12.87960		12.89000			0.0000	0.00	0	3,013
\$ / R On 06/10/2017 Foreign Exchange Future			12.89390		12.90440			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			12.90810		12.91860			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			12.92820		12.93850			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			12.93620		12.94650			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			12.96230		12.97240			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			12.97040		12.98030			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			12.99980		13.00980			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.00380		13.01370			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.03330		13.04320			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.03920		13.04900			0.0000	320,490,496.80	24,579	186,748
\$ / R On 22/12/2017 Foreign Exchange Future			13.04710		13.05690			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.05690		13.06670			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.06870		13.07850			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.08260		13.09220			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	31/01/2018	Foreign Exchange Future			13.12590		13.13540			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.12790		13.13740			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.15160		13.16090			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.15550		13.16480			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.21840		13.22740			0.0000	2,577,588.00	195	110,217
\$ / R	On	25/04/2018	Foreign Exchange Future			13.29020		13.29930			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.32120		13.33040			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.32900		13.33820			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.39490		13.40390			0.0000	54,798,535.90	4,091	100,334
\$ / R	On	02/07/2018	Foreign Exchange Future			13.42190		13.43050			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.45660		13.46480			0.0000	0.00	0	3,170
\$ / R	On	13/08/2018	Foreign Exchange Future			13.50290		13.51060			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.57090		13.57800			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.68580		13.69320			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.74830		13.75580			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.87120		13.87900			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.93780		13.94570			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.11510		14.12350			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.95340		14.96020			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.06360		15.07000			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.17860		15.18450			0.0000	0.00	0	184,000
Total \$ / R Future												947,954,868.70	73,205	1,505,241
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			0.19420	0.000	14.25	0.0000	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			398.89420	382.000	14.25	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,632.93980	3,643.119	46.43	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.33980	0.319	46.43	0.0011	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,852.68930	1,862.880	23.81	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.08930	0.080	23.81	0.0006	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			3.29630	3.341	16.86	0.0239	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			765.89630	776.141	16.86	0.9761	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			2.54290	2.571	17.39	0.0184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			835.14290	845.371	17.39	0.9816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			382.89090	377.252	14.28	0.8747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			15.49090	20.052	14.28	0.1253	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,682.75220	1,692.941	22.92	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			0.15220	0.141	22.92	0.0010	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,462.92010	1,473.107	21.76	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			0.32010	0.307	21.76	0.0022	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			868.01890	858.226	16.67	0.9918	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.61890	1.026	16.67	0.0082	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,632.77930	1,642.967	22.66	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.17930	0.167	22.66	0.0012	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,132.64000	2,142.834	25.29	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.04000	0.034	25.29	0.0002	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,333.11080	1,343.299	21.08	0.9965	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		0.51080	0.499	21.08	0.0035	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		31.08160	32.212	14.03	0.1892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		303.68160	315.012	14.03	0.8108	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		144.44560	144.604	12.80	0.5839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		77.04560	87.404	12.80	0.4161	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,822.69790	1,832.888	23.65	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		0.09790	0.088	23.65	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		638.09190	648.380	15.87	0.9605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		5.49190	5.580	15.87	0.0395	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		3,132.71740	3,142.905	37.78	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.11740	0.105	37.78	0.0005	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		8.87350	9.133	15.36	0.0621	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		541.47350	551.933	15.36	0.9379	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		4,132.82730	4,143.015	49.88	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.22730	0.215	49.88	0.0007	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		0.19810	0.186	22.50	0.0013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,602.79810	1,612.986	22.50	0.9987	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,932.97240	3,943.154	49.88	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		0.37240	0.354	49.88	0.0012	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		59.67150	61.212	13.32	0.3206	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		192.27150	204.012	13.32	0.6794	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		5,132.61660	5,142.815	49.88	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.01660	0.016	49.88	0.0001	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		0.33160	0.318	21.71	0.0023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,452.93160	1,463.118	21.71	0.9977	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		4,162.81090	4,173.000	49.88	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		0.21090	0.200	49.88	0.0007	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		0.47470	0.462	21.18	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,353.07470	1,363.262	21.18	0.9967	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		2.05330	2.071	17.85	0.0148	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		894.65330	904.871	17.85	0.9852	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		987,132.60000	987,142.800	49.88	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	49.88	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,532.88280	3,543.063	44.70	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.28280	0.263	44.70	0.0010	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		0.08870	0.084	49.88	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,502.68870	4,512.884	49.88	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2.12660	2.146	17.77	0.0154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		884.72660	894.946	17.77	0.9846	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		177.87210	177.104	13.05	0.6484	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		60.47210	69.904	13.05	0.3516	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		0.08650	0.082	49.88	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,512.68650	4,522.882	49.88	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		0.08430	0.080	49.88	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,522.68430	4,532.880	49.88	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		11.29850	11.679	15.11	0.0776	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		493.89850	504.479	15.11	0.9224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		560.65800	571.076	15.46	0.9432	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		8.05800	8.276	15.46	0.0568	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put		0.00000	108.186	12.55	0.4854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call		0.00000	115.386	12.55	0.5146	40,384.96	350	350
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		0.03070	0.026	25.81	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		2,232.63070	2,242.826	25.81	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		1,033.88480	1,044.086	18.91	0.9908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		1.28480	1.286	18.91	0.0092	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		346.95090	342.008	14.08	0.8494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		19.55090	24.808	14.08	0.1506	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		71.40960	72.948	13.12	0.3675	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		164.00960	175.748	13.12	0.6325	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		785.65740	795.897	17.01	0.9779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		3.05740	3.097	17.01	0.0221	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		29.63620	30.727	14.09	0.1818	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		312.23620	323.527	14.09	0.8182	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,872.68410	1,882.875	23.92	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		0.08410	0.075	23.92	0.0005	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		944.32830	954.539	18.23	0.9876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		1.72830	1.739	18.23	0.0124	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		18.33040	19.029	14.60	0.1200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		400.93040	411.829	14.60	0.8800	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		618.64200	628.958	15.77	0.9567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		6.04200	6.158	15.77	0.0433	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		1,133.54240	1,143.737	19.67	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		0.94240	0.937	19.67	0.0066	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		125.37090	136.916	12.81	0.5550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		92.77090	94.116	12.81	0.4450	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		338.10600	333.345	14.03	0.8425	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		20.70600	26.145	14.03	0.1575	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		589.57580	599.939	15.62	0.9504	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		6.97580	7.139	15.62	0.0496	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		620.68350	612.070	15.51	0.9648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		3.28350	4.870	15.51	0.0352	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		355.92630	367.016	14.34	0.8519	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		23.32630	24.216	14.34	0.1481	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		669.76920	660.817	15.76	0.9733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		2.36920	3.617	15.76	0.0267	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,383.02570	1,393.213	21.34	0.9971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.42570	0.413	21.34	0.0029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		610.90310	602.366	15.46	0.9629	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		3.50310	5.166	15.46	0.0371	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		446.99260	457.719	14.85	0.9033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		14.39260	14.919	14.85	0.0967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		295.19400	306.565	13.98	0.8031	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		32.59400	33.764	13.98	0.1969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		294.85050	291.045	13.79	0.8041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		27.45050	33.845	13.79	0.1959	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		934.38820	944.600	18.15	0.9871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		1.78820	1.800	18.15	0.0129	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,073.73220	1,083.930	19.22	0.9920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		1.13220	1.130	19.22	0.0080	0.00	0	1,250
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put		80.21040	88.514	13.39	0.3648	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call		205.81040	203.914	13.39	0.6352	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call		398.46900	394.634	14.02	0.8481	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put		22.86900	29.234	14.02	0.1519	0.00	0	20,000
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		480.75570	491.299	14.82	0.8446	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		34.65570	34.799	14.82	0.1554	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		636.58620	646.161	15.53	0.9006	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		22.48620	21.661	15.53	0.0994	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,244.12630	4,254.524	32.54	0.9999	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.02630	0.024	32.54	0.0001	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		360.88820	368.558	14.28	0.7456	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		68.88820	66.158	14.28	0.2544	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		246.81430	252.558	13.67	0.6203	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		116.81430	112.158	13.67	0.3797	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call		322.23960	310.278	12.79	0.6851	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put		97.83960	96.378	12.79	0.3149	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put		557.52820	561.858	15.10	0.8114	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call		61.92820	55.758	15.10	0.1886	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		469.29150	471.469	14.71	0.7230	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		107.89150	99.569	14.71	0.2770	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,879.35550	1,888.683	18.71	0.9779	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		7.85550	6.883	18.71	0.0221	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		1,100.95740	1,107.868	17.08	0.9003	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		39.45740	36.068	17.08	0.0997	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,193.69470	1,200.956	17.48	0.9031	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		40.19470	37.156	17.48	0.0969	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		280.49960	271.133	13.78	0.5200	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		253.99960	254.933	13.78	0.4800	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		662.78740	666.879	15.67	0.7600	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		109.28740	103.079	15.67	0.2400	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,504.11270	4,514.316	26.72	0.9985	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.61270	0.516	26.72	0.0015	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		565.59220	568.242	15.23	0.6722	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		177.99220	170.542	15.23	0.3278	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,081.52700	1,086.865	17.00	0.8396	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		81.82700	77.265	17.00	0.1604	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,730.84490	4,740.710	21.56	0.9986	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.64490	0.510	21.56	0.0014	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		690.68580	693.929	15.75	0.6803	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	28/11/2017	Foreign Exchange Option	13.50	Call			200.48580	193.729	15.75	0.3197	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			494.20030	486.007	13.98	0.6284	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			230.50030	232.207	13.98	0.3716	0.00	0	112,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			715.90510	719.201	15.86	0.6856	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			199.60510	193.001	15.86	0.3144	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			732.59360	735.031	16.06	0.6574	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			245.79360	238.332	16.06	0.3426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.37810	2.242	20.47	0.0052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,263.37810	4,273.042	20.47	0.9948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			2.45850	2.318	20.47	0.0053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,243.45850	4,253.118	20.47	0.9947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			554.27840	545.642	14.35	0.6268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			265.27840	266.442	14.35	0.3732	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			967.09170	957.942	13.55	0.8439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			78.09170	78.742	13.55	0.1561	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.41800	2.280	20.47	0.0053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,253.41800	4,263.080	20.47	0.9947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			87.57560	83.719	18.57	0.1351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,638.57560	1,644.519	18.57	0.8649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,458.39150	1,463.725	18.18	0.8377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			107.39150	102.925	18.18	0.1623	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			0.00000	790.192	16.24	0.6728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			0.00000	229.392	16.24	0.3272	917,566.40	4,000	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			944.81280	947.985	16.74	0.7246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			193.81280	187.185	16.74	0.2754	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,665.95760	1,671.986	18.63	0.8686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			84.95760	81.186	18.63	0.1314	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			559.84610	551.210	14.33	0.6308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			260.84610	262.010	14.33	0.3692	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			472.80020	474.183	15.08	0.5264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			371.80020	363.383	15.08	0.4736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			390.94710	382.424	14.96	0.4923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			441.94710	443.224	14.96	0.5077	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			504.56630	506.064	15.21	0.5447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			353.56630	345.264	15.21	0.4553	1,381,056.00	4,000	4,020
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			360.75150	352.403	15.16	0.4626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			491.75150	493.203	15.16	0.5374	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			350.02820	341.748	15.24	0.4517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			511.02820	512.548	15.24	0.5483	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			71.63170	68.313	18.96	0.1124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,822.63170	1,829.113	18.96	0.8876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			781.83860	773.248	13.76	0.7666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			132.83860	134.048	13.76	0.2334	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			289.13130	281.310	15.73	0.3872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			640.13130	642.111	15.73	0.6128	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			537.21790	538.831	15.34	0.5625	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	13.25	Call			336.21790	328.031	15.34	0.4375	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			617.88250	609.267	14.17	0.6708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			218.88250	220.067	14.17	0.3292	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,113.84200	2,121.021	19.56	0.9153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			52.84200	50.221	19.56	0.0847	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,487.57020	2,495.425	20.31	0.9402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			36.57020	34.626	20.31	0.0598	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			926.82690	917.777	13.59	0.8291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			87.82690	88.577	13.59	0.1709	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,324.51150	1,314.843	13.19	0.9368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			25.51150	25.643	13.19	0.0632	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			173.62160	167.433	17.01	0.2502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,034.62160	1,038.233	17.01	0.7498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			713.04320	704.450	13.92	0.7293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			164.04320	165.250	13.92	0.2707	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			383.17580	374.696	15.01	0.4848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			454.17580	455.496	15.01	0.5152	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			214.34860	207.307	16.50	0.3004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			865.34860	868.107	16.50	0.6996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,204.40400	3,213.454	20.54	0.9754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			13.40400	12.654	20.54	0.0246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			2,009.80090	2,016.751	19.34	0.9064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			58.80090	55.951	19.34	0.0936	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			712.54530	714.777	15.98	0.6439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			261.54530	253.977	15.98	0.3561	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,101.23100	1,091.817	13.40	0.8864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			52.23100	52.617	13.40	0.1136	210,468.00	4,000	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			343.05400	334.820	15.29	0.4446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			524.05400	525.620	15.29	0.5554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,123.33490	2,130.534	19.58	0.9160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			52.33490	49.734	19.58	0.0840	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			133.11810	127.926	17.67	0.1973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,264.11810	1,268.726	17.67	0.8027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,153.85360	4,163.495	20.47	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			2.85360	2.694	20.47	0.0061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			433.28950	424.650	14.74	0.5309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			384.28950	385.450	14.74	0.4691	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			5,011.65540	5,021.411	20.47	0.9984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.65540	0.611	20.47	0.0016	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			145.32930	139.819	17.45	0.2136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,186.32930	1,190.619	17.45	0.7864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,123.99810	4,133.632	20.47	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			2.99810	2.832	20.47	0.0064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			94.02620	89.966	18.43	0.1440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,575.02620	1,580.766	18.43	0.8560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,776.32530	3,785.840	20.48	0.9892	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			5.32530	5.040	20.48	0.0108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			137.05780	131.760	17.59	0.2026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,238.05780	1,242.559	17.59	0.7974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			304.03500	296.087	15.60	0.4034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			605.03500	606.887	15.60	0.5966	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			158.78880	152.945	17.23	0.2311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,109.78880	1,113.746	17.23	0.7689	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,084.20160	4,093.826	20.47	0.9932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.20160	3.026	20.47	0.0068	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			19.24120	18.168	20.57	0.0338	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,970.24120	2,978.968	20.57	0.9662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			295.00040	287.129	15.67	0.3936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			626.00040	627.929	15.67	0.6064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			96.94490	92.794	18.37	0.1481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,547.94490	1,553.594	18.37	0.8519	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,509.25500	3,518.599	20.51	0.9840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			8.25500	7.799	20.51	0.0160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,193.67110	4,203.321	20.47	0.9942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			2.67110	2.521	20.47	0.0058	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			718.66920	720.791	16.10	0.6368	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			275.56920	267.891	16.10	0.3632	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,963.88810	4,973.645	20.27	0.9981	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			0.78810	0.745	20.27	0.0019	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			826.87400	829.168	16.44	0.6688	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			253.57400	246.068	16.44	0.3312	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			678.34290	680.128	15.98	0.6011	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			326.84290	318.828	15.98	0.3989	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,887.45940	1,892.902	19.12	0.8642	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			99.65940	95.502	19.12	0.1358	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			426.85990	418.386	15.54	0.4787	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			534.65990	535.786	15.54	0.5213	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,778.34290	1,783.491	18.91	0.8507	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			110.54290	106.091	18.91	0.1493	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			470.75040	462.211	15.96	0.4770	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			605.35040	606.311	15.96	0.5230	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			478.18570	469.626	15.92	0.4828	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			592.78570	593.726	15.92	0.5172	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			624.41260	625.397	16.02	0.5316	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			459.81260	451.297	16.02	0.4684	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			425.16560	416.745	16.23	0.4404	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			689.76560	690.845	16.23	0.5596	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,468.23670	2,473.914	20.18	0.8931	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			85.63670	81.814	20.18	0.1069	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			533.05980	533.913	15.72	0.4868	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			520.45980	511.813	15.72	0.5132	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,297.81670	1,300.031	17.92	0.7221	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	13/02/2018	Foreign Exchange Option	14.20	Call			258.71670	251.632	17.92	0.2779	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,282.43830	1,284.522	17.90	0.7162	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			267.23830	260.022	17.90	0.2838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			54.20200	50.408	23.17	0.0565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			103.01840	99.828	21.10	0.1088	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,067.23440	1,059.527	15.01	0.7389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			239.83440	241.127	15.01	0.2611	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			55.04540	51.210	23.17	0.0573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,317.64540	4,322.810	23.17	0.9427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,204.36610	2,207.670	19.61	0.8254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,083.24100	1,084.305	17.39	0.6331	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			338.14890	331.021	17.90	0.3176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,290.74890	1,292.621	17.90	0.6824	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			794.58110	795.482	16.65	0.5452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			521.98110	513.882	16.65	0.4548	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,035.61840	3,041.428	21.10	0.8912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			110.98540	107.490	20.77	0.1172	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,420.66870	2,424.523	19.95	0.8473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			148.06870	142.923	19.95	0.1527	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			557.06140	549.017	16.47	0.4785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			729.66140	730.617	16.47	0.5215	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			400.64100	392.705	17.39	0.3669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			534.28190	535.437	15.92	0.4383	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,000.82570	993.084	15.09	0.7137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			273.42570	274.684	15.09	0.2863	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,360.17000	1,352.483	14.71	0.8309	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			132.77000	134.083	14.71	0.1691	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,883.58540	2,889.090	20.77	0.8828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			214.33880	207.758	19.10	0.2126	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,071.33930	2,074.273	19.39	0.8100	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			188.73930	182.673	19.39	0.1900	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			614.21200	606.268	16.21	0.5154	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			636.81200	637.868	16.21	0.4846	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			691.68190	683.837	15.92	0.5617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			594.53820	586.560	16.30	0.5029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			724.18780	716.565	15.81	0.5802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			496.78780	498.165	15.81	0.4198	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,649.87350	2,654.249	20.31	0.8671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			127.27350	122.649	20.31	0.1329	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,896.93880	1,899.358	19.10	0.7874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,384.34660	2,388.111	19.89	0.8439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			151.74660	146.511	19.89	0.1561	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			564.36260	556.330	16.44	0.4833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			716.96260	717.930	16.44	0.5167	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			667.13820	668.160	16.30	0.4971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,336.80200	4,342.008	23.17	0.9435	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		171.76610	166.070	19.61	0.1746	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,151.07640	1,152.411	17.56	0.6503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		378.47640	370.812	17.56	0.3497	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		54.62220	50.808	23.17	0.0569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,327.22220	4,332.408	23.17	0.9431	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,967.21770	1,969.759	19.17	0.7640	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		266.51770	259.959	19.17	0.2360	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,681.99740	2,686.035	20.26	0.8411	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		171.29740	166.235	20.26	0.1589	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,473.19740	1,474.873	18.22	0.6722	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		403.59740	396.073	18.22	0.3278	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,394.78370	1,396.421	18.03	0.6542	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		432.98370	425.422	18.03	0.3458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,171.10980	3,175.848	20.92	0.8408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		195.00980	190.748	20.92	0.1592	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,047.13210	2,050.340	19.16	0.7352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		341.03210	335.240	19.16	0.2648	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		695.68560	689.329	16.96	0.4815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		931.78560	934.429	16.96	0.5185	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		937.97720	932.083	16.07	0.6006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		584.07720	587.183	16.07	0.3994	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,243.66960	1,238.041	15.42	0.7178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		339.76960	343.141	15.42	0.2822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,434.74220	2,427.871	13.81	0.9533	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		30.84220	32.971	13.81	0.0467	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		962.01950	956.166	15.99	0.6113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		558.11950	561.266	15.99	0.3887	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		1,591.44310	1,585.708	15.01	0.8151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		187.54310	190.808	15.01	0.1849	0.00	0	112,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		981.68380	975.859	15.93	0.6199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		537.78380	540.959	15.93	0.3801	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,072.22490	2,075.477	19.19	0.7385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		336.12490	330.377	19.19	0.2615	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		120.36660	117.092	22.78	0.0997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,406.46660	4,412.192	22.78	0.9003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,379.27780	2,383.043	19.65	0.7750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		283.17780	277.943	19.65	0.2250	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		674.95220	668.565	17.05	0.4703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		971.05220	973.665	17.05	0.5297	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		119.66710	116.405	22.78	0.0992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,415.76710	4,421.505	22.78	0.9008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		118.97130	115.723	22.78	0.0987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,425.07130	4,430.823	22.78	0.9013	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,166.71340	1,168.843	17.46	0.5712	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		617.21340	610.743	17.46	0.4288	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,049.77770	1,052.104	17.21	0.5308	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	20/07/2018	Foreign Exchange Option	13.80	Call		714.57770	708.704	17.21	0.4692	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,647.03660	1,648.883	18.35	0.6406	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		537.63660	531.783	18.35	0.3594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,900.50010	2,903.310	20.20	0.7717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		338.50010	334.210	20.20	0.2283	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,261.56950	1,256.306	15.89	0.6626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		533.56950	535.406	15.89	0.3374	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,603.26350	2,601.077	12.41	0.9584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		25.26350	30.177	12.41	0.0416	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,203.02680	1,199.220	16.04	0.6423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		585.02680	588.320	16.04	0.3577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,056.78290	2,057.943	19.00	0.6815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		494.78290	488.843	19.00	0.3185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,470.49190	1,466.748	15.63	0.7251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		392.49190	395.848	15.63	0.2749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		554.42300	548.651	18.64	0.3511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,826.42300	1,827.751	18.64	0.6489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,402.10700	1,397.922	15.71	0.7056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		434.10700	437.022	15.71	0.2944	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,752.19030	2,754.741	20.00	0.7586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		360.19030	355.641	20.00	0.2414	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		552.30210	546.531	18.65	0.3499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,834.30210	1,835.631	18.65	0.6501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		550.19660	544.422	18.67	0.3488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,842.19660	1,843.522	18.67	0.6512	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,836.06260	1,837.598	18.72	0.6188	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		669.26260	663.398	18.72	0.3812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		681.40390	675.655	19.02	0.3727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,005.60390	2,007.355	19.02	0.6273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		679.20470	673.459	19.03	0.3717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,013.40470	2,015.159	19.03	0.6283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		683.61230	677.859	19.00	0.3738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,997.81230	1,999.560	19.00	0.6262	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,015.94700	2,017.759	19.01	0.6021	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		794.94700	788.959	19.01	0.3979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		806.02010	800.084	19.24	0.3901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,180.32010	2,182.284	19.24	0.6099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		803.76190	797.828	19.25	0.3892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,188.06190	2,190.028	19.25	0.6108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		808.29340	802.349	19.23	0.3910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,172.59340	2,174.549	19.23	0.6090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,249.81050	1,242.790	18.14	0.5185	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,496.31050	1,497.690	18.14	0.4815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,246.35770	1,239.338	18.15	0.5174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,502.85770	1,504.238	18.15	0.4826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,253.27480	1,246.246	18.13	0.5196	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	14.36	Put			1,489.77480	1,491.146	18.13	0.4804	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,798.10930	1,793.397	19.05	0.5458	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,997.90930	1,999.997	19.05	0.4542	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,794.66680	1,789.959	19.06	0.5450	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,004.46680	2,006.559	19.06	0.4550	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,791.22280	1,786.520	19.07	0.5442	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,011.02280	2,013.120	19.07	0.4558	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,129.54570	2,132.464	19.23	0.4594	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,829.54570	1,826.064	19.23	0.5406	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,945.26460	1,941.133	19.22	0.5531	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,110.76460	2,112.533	19.22	0.4469	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,941.80090	1,937.683	19.23	0.5524	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,117.30090	2,119.083	19.23	0.4476	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,948.73640	1,944.590	19.22	0.5538	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,104.23640	2,105.990	19.22	0.4462	0.00	0	0
Total \$ / R Option												2,549,475.36	12,350	3,123,091
Total \$ / R												950,504,344.06	85,555	4,628,332
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.85720		12.86740			0.0000	192,858.00	15	249
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.03920		13.04900			0.0000	78,235.20	6	562
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.21840		13.22740			0.0000	13,218.40	1	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.39490		13.40390			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.11510		14.12350			0.0000	0.00	0	0
Total \$ / R MAXI Future												284,311.60	22	990
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			2.70310	2.226	26.07	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			228,262.70310	229,282.226	26.07	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			2.63560	2.166	26.13	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			229,262.63560	230,282.166	26.13	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			2.77260	2.288	26.02	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			227,262.77260	228,282.288	26.02	0.9998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			20,380.73170	19,697.272	16.62	0.2877	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			90,480.73170	90,777.272	16.62	0.7123	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			20,176.45800	19,497.246	16.64	0.2852	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			91,276.45800	91,577.246	16.64	0.7148	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			20,586.95360	19,899.474	16.59	0.2902	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			89,686.95360	89,979.474	16.59	0.7098	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			45,264.03430	44,444.860	17.04	0.4057	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			94,524.03430	94,604.860	17.04	0.5943	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			44,972.81840	44,153.356	17.06	0.4036	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			95,232.81840	95,313.356	17.06	0.5964	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			45,556.88280	44,738.382	17.02	0.4079	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			93,816.88280	93,898.382	17.02	0.5921	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			60,145.05330	59,494.887	17.39	0.4291	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			112,755.05330	113,004.887	17.39	0.5709	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	18/06/2018	Foreign Exchange Option	13.94	Call			59,846.22520	59,195.364	17.41	0.4274		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			113,456.22520	113,705.364	17.41	0.5726		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			60,445.99790	59,796.063	17.38	0.4309		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			112,055.99790	112,306.063	17.38	0.5691		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			124,981.04950	124,279.021	18.14	0.5185		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			149,631.04950	149,769.021	18.14	0.4815		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			124,635.77030	123,933.827	18.15	0.5174		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			150,285.77030	150,423.827	18.15	0.4826		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			125,327.47840	124,624.618	18.13	0.5196		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			148,977.47840	149,114.618	18.13	0.4804		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												284,311.60	22	990
£ / R	On 18/09/2017	Foreign Exchange Future			16.84850		16.82000			0.0000		40,166,824.00	2,384	192,396
£ / R	On 31/10/2017	Foreign Exchange Future			16.98650		16.95810			0.0000		0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future			17.13720		17.10900			0.0000		2,484,894.00	145	5,994
£ / R	On 19/03/2018	Foreign Exchange Future			17.42610		17.39710			0.0000		0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			17.71070		17.68160			0.0000		0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future			17.99610		17.96400			0.0000		0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future			18.88310		18.85150			0.0000		0.00	0	0
Total £ / R Future												42,651,718.00	2,529	203,540
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put			105.97140	96.912	13.80	0.3514		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call			225.97140	245.412	13.80	0.6486		0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put			988.11090	958.603	17.39	0.9644		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call			8.11090	7.103	17.39	0.0356		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put			1,681.68960	1,652.934	21.75	0.9930		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put			1,175.05160	1,145.860	18.57	0.9782		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call			1.68960	1.434	21.75	0.0070		0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			4.93220	4.254	18.64	0.0213		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			1,184.93220	1,155.754	18.64	0.9787		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			4.81610	4.151	18.70	0.0208		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put			1,194.81610	1,165.651	18.70	0.9792		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			5.05160	4.360	18.57	0.0218		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call			331.69930	337.803	14.65	0.4724		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put			453.59930	431.303	14.65	0.5276		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call			327.80460	333.783	14.66	0.4683		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put			459.70460	437.283	14.66	0.5317		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call			335.63600	341.861	14.63	0.4765		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put			447.53600	425.361	14.63	0.5235		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			0.58730	0.511	22.84	0.0009		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			8,031.58730	8,003.311	22.84	0.9991		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			0.58050	0.505	22.84	0.0009		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			8,041.58050	8,013.305	22.84	0.9991		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			0.57380	0.499	22.84	0.0009		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	25.16	Put			8,051.57380	8,023.299	22.84	0.9991	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			917.08330	930.266	16.39	0.5633	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			739.98330	724.166	16.39	0.4367	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			912.30120	925.400	16.39	0.5614	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			745.20120	729.300	16.39	0.4386	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			921.88520	935.152	16.38	0.5653	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			734.78520	719.052	16.38	0.4347	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			960.75680	973.225	16.95	0.5029	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,169.15680	1,152.525	16.95	0.4971	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			956.83990	969.240	16.95	0.5015	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,175.23990	1,158.540	16.95	0.4985	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			952.93140	965.269	16.96	0.5000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,181.33140	1,164.569	16.96	0.5000	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,119.23280	1,133.501	17.17	0.5026	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,405.23280	1,387.401	17.17	0.4974	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,115.40980	1,129.616	17.17	0.5014	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,411.40980	1,393.516	17.17	0.4986	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,123.07540	1,137.398	17.16	0.5038	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,399.07540	1,381.298	17.16	0.4962	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,802.45220	1,816.991	17.00	0.5686	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,580.95220	1,563.891	17.00	0.4314	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,798.17410	1,812.672	17.01	0.5676	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,586.67410	1,569.572	17.01	0.4324	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,806.74980	1,821.329	17.00	0.5695	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,575.24980	1,558.229	17.00	0.4305	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												42,651,718.00	2,529	204,540
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11848		0.11824			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12068		0.12045			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12295		0.12273			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12521		0.12499			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13400		0.13377			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00240	0.000	34.55	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,176.40240	4,152.300	34.55	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	34.55	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,176.40000	5,152.300	34.55	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.10630	0.008	34.55	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,176.50630	3,152.308	34.55	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,091.53800	1,110.043	13.96	0.9018	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			46.53800	42.543	13.96	0.0982	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			454.47710	453.884	16.53	0.5430	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			409.47710	386.384	16.53	0.4570	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	0.13	Call			175.37370	163.362	18.80	0.2421	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,130.37370	1,095.862	18.80	0.7579	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			786.13260	787.978	17.88	0.5994	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			513.03260	492.878	17.88	0.4006	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			434.16300	420.726	19.61	0.3747	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,161.06300	1,125.626	19.61	0.6253	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,394.54850	1,416.270	15.95	0.8456	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			121.44850	121.170	15.95	0.1544	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			680.80830	668.757	19.80	0.4492	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,181.30830	1,147.657	19.80	0.5508	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			497.68400	413.067	21.06	0.3056	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,998.18400	1,891.967	21.06	0.6944	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,065.55270	1,071.892	18.19	0.6350	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			566.05270	550.792	18.19	0.3650	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,550.71510	1,547.906	19.17	0.5973	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,173.21510	1,147.706	19.17	0.4027	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,197.44410	1,193.995	20.36	0.4894	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,819.94410	1,793.795	20.36	0.5106	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,957.61630	1,966.101	16.84	0.7274	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			580.11630	565.901	16.84	0.2726	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	199
€ / R	On	18/09/2017	Foreign Exchange Future			15.44080		15.36670			0.0000	61,531,588.00	3,985	98,803
€ / R	On	27/09/2017	Foreign Exchange Future			15.47000		15.39570			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.56770		15.49310			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.67000		15.59480			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.73510		15.66040			0.0000	31,139,762.90	1,979	30,831
€ / R	On	27/12/2017	Foreign Exchange Future			15.76550		15.69100			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			15.88100		15.80570			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.03460		15.95850			0.0000	1,603,460.00	100	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.33350		16.25660			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.62940		17.55020			0.0000	0.00	0	0
Total € / R Future												94,274,810.90	6,064	143,142
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,093.58520	4,019.360	40.49	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			307.84220	372.666	13.39	0.8345	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			41.14220	31.866	13.39	0.1655	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.29010	0.163	40.63	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,103.59010	4,029.363	40.63	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.29500	0.166	40.77	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,113.59500	4,039.366	40.77	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.28520	0.160	40.49	0.0006	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			135.62740	107.586	12.26	0.3532	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			221.32740	267.586	12.26	0.6468	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put		266.09330	226.947	12.89	0.4115	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call		339.19330	374.647	12.89	0.5885	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put		359.65850	319.805	13.39	0.4233	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call		444.45850	479.805	13.39	0.5767	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,446.83270	2,376.046	17.87	0.9210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		46.74600	50.628	17.88	0.0783	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,456.34600	2,385.528	17.88	0.9217	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,437.32450	2,366.571	17.85	0.9203	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call		285.97920	303.251	14.91	0.3707	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put		825.57920	768.151	14.91	0.6293	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call		411.21440	437.472	14.11	0.4929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put		550.81440	502.372	14.11	0.5071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		47.23270	51.146	17.87	0.0790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put		433.00160	392.634	13.83	0.4386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call		1,553.75680	1,625.873	12.42	0.9527	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put		23.35680	20.773	12.42	0.0473	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put		1,081.35430	1,018.893	15.56	0.7116	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call		211.75430	223.993	15.56	0.2884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		47.72450	51.671	17.85	0.0797	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put		1,138.08530	1,074.820	15.69	0.7269	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		2.88930	3.099	22.35	0.0054	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		5,752.48930	5,677.999	22.35	0.9946	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,679.43380	1,753.134	12.92	0.9595	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		19.03380	18.034	12.92	0.0405	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call		493.40160	527.734	13.83	0.5614	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		970.32950	909.547	15.28	0.6788	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		240.72950	254.647	15.28	0.3212	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call		198.48530	209.920	15.69	0.2731	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put		454.21440	413.913	14.00	0.4370	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call		525.21440	559.413	14.00	0.5630	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put		585.63510	544.409	14.62	0.4596	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call		591.33510	625.409	14.62	0.5404	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,192.31530	1,249.003	14.20	0.7471	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		283.81530	264.403	14.20	0.2529	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1,325.38380	1,385.726	14.12	0.7858	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		226.88380	211.126	14.12	0.2142	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		1,318.17020	1,378.326	14.13	0.7839	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		229.67020	213.726	14.13	0.2161	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,051.96750	1,000.081	15.78	0.5761	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		510.46750	534.681	15.78	0.4239	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,332.62410	1,393.145	14.12	0.7878	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		224.12410	208.545	14.12	0.2122	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		76.28790	73.679	14.49	0.0900	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2,034.78790	2,108.279	14.49	0.9100	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,158.72840	1,214.399	14.22	0.7365	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		300.22840	279.799	14.22	0.2635	0.00	0	19,510

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			506.83830	477.840	14.81	0.3205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,257.85490	1,305.221	14.81	0.6777	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			511.25490	481.721	14.81	0.3223	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,269.04300	1,317.478	14.81	0.6813	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			502.44300	473.978	14.81	0.3187	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,263.43830	1,311.340	14.81	0.6795	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,852.70650	1,894.002	16.25	0.6224	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,172.50650	1,134.602	16.25	0.3776	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,848.25920	1,889.472	16.26	0.6214	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,178.05920	1,140.072	16.26	0.3786	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,857.16590	1,898.552	16.24	0.6235	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,166.96590	1,129.152	16.24	0.3765	0.00	0	0
Total € / R Option												0.00	0	270,801
Total € / R												94,274,810.90	6,064	413,943
AUS / R	On	18/09/2017	Foreign Exchange Future			10.32950		10.28280			0.0000	7,747,125.00	750	24,226
AUS / R	On	18/12/2017	Foreign Exchange Future			10.46350		10.41620			0.0000	1,046,350.00	100	7,010
AUS / R	On	27/12/2017	Foreign Exchange Future			10.47660		10.42910			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.59520		10.54630			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.72220		10.67300			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.22850		11.17670			0.0000	0.00	0	0
Total AUS / R Future												8,793,475.00	850	32,736
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.02850	0.025	26.64	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,887.22850	1,840.525	26.64	0.9998	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.02760	0.024	26.70	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,897.22760	1,850.524	26.70	0.9998	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.02680	0.024	26.77	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,907.22680	1,860.524	26.77	0.9998	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,488.20130	1,443.437	17.06	0.9121	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			33.83000	36.331	17.07	0.0867	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,497.63000	1,452.831	17.07	0.9133	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			34.98280	37.555	17.04	0.0892	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,478.78280	1,434.055	17.04	0.9108	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			34.40130	36.937	17.06	0.0879	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			573.19340	606.720	13.87	0.7412	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			144.09340	130.120	13.87	0.2588	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			566.46760	599.740	13.88	0.7368	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			147.36760	133.140	13.88	0.2632	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			579.96580	613.948	13.87	0.7454	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			140.86580	127.348	13.87	0.2546	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			214.54040	202.851	14.66	0.2757	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			754.33930	791.078	14.65	0.7212	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			218.03930	205.878	14.65	0.2788	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			767.69160	805.059	14.66	0.7274	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			211.39160	199.859	14.66	0.2726	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			760.84040	798.051	14.66	0.7243	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			621.63820	652.368	14.31	0.5906	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			448.63820	430.168	14.31	0.4094	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			616.68910	647.239	14.32	0.5876	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			453.68910	435.039	14.32	0.4124	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			626.61840	657.529	14.30	0.5935	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			443.61840	425.328	14.30	0.4065	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			760.85320	736.044	14.19	0.4232	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			926.42710	953.666	14.18	0.5806	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			749.72710	725.166	14.18	0.4194	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			921.98020	949.095	14.19	0.5787	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			755.28020	730.595	14.19	0.4213	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			917.55320	944.544	14.19	0.5768	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												8,793,475.00	850	32,736
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.58200		10.51830			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.73580		10.67100			0.0000	0.00	0	900
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.88240		10.81730			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.87780		10.81510			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,100
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.89510	1.993	17.53	0.0173	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			773.59510	709.993	17.53	0.9827	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.82420	1.913	17.63	0.0166	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			783.52420	719.913	17.63	0.9834	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			1.96940	2.078	17.43	0.0181	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			763.66940	700.078	17.43	0.9819	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			364.82230	399.539	12.98	0.6189	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			233.82230	203.740	12.98	0.3811	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			359.55990	393.915	13.00	0.6135	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			238.55990	208.115	13.00	0.3865	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			370.13790	405.222	12.97	0.6242	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			229.13790	199.422	12.97	0.3758	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			889.19600	940.976	13.64	0.7973	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			141.89600	128.576	13.64	0.2027	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			881.71760	933.307	13.64	0.7945	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			144.41760	130.907	13.64	0.2055	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			896.70630	948.675	13.64	0.8001	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			139.40630	126.275	13.64	0.1999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			541.84210	572.182	14.23	0.5419	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			546.74210	514.382	14.23	0.4581	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			537.70120	567.628	14.24	0.5390	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			552.60120	519.828	14.24	0.4610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			546.01260	576.769	14.22	0.5448	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			540.91260	508.969	14.22	0.4552	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,100
CHF / R	On	18/09/2017	Foreign Exchange Future			13.50200		13.50380			0.0000	3,375,500.00	250	3,658
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77480		13.77750			0.0000	3,443,700.00	250	900
CHF / R	On	19/03/2018	Foreign Exchange Future			14.05450		14.05620			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.33080		14.33340			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.33160		15.32920			0.0000	0.00	0	0
Total CHF / R Future												6,819,200.00	500	4,558
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.27690	0.296	25.59	0.0017	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,886.47690	1,888.295	25.59	0.9983	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.26790	0.288	25.64	0.0017	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,896.46790	1,898.288	25.64	0.9983	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.28620	0.304	25.54	0.0018	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,876.48620	1,878.304	25.54	0.9982	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			371.47430	369.262	16.59	0.4343	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			623.97430	624.462	16.59	0.5657	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			367.94260	365.704	16.61	0.4312	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			630.44260	630.904	16.61	0.5688	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			375.03330	372.848	16.58	0.4374	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			617.53330	618.048	16.58	0.5626	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			640.11220	641.342	16.83	0.5023	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			733.91220	736.842	16.83	0.4977	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			636.12290	637.338	16.84	0.5001	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			739.92290	742.839	16.84	0.4999	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			644.12450	645.364	16.82	0.5046	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			727.92450	730.864	16.82	0.4954	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			759.33130	756.308	16.80	0.4924	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			955.93130	955.508	16.80	0.5076	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			755.61580	752.601	16.81	0.4906	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			962.21580	961.801	16.81	0.5094	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			751.91320	748.912	16.82	0.4888	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			968.51320	968.112	16.82	0.5112	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			992.51680	975.496	15.69	0.3848	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,590.68890	1,575.967	15.67	0.6177	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			981.48890	964.367	15.67	0.3823	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,586.19950	1,571.520	15.68	0.6165	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			986.99950	969.920	15.68	0.3835	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,581.71680	1,567.096	15.69	0.6152	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												6,819,200.00	500	4,558
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98040		1.96790			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99970		1.98620			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01670		2.00260			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.03280		2.01840			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01980		2.00150			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			2.18280	2.432	20.31	0.0104	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,823.18280	1,698.432	20.31	0.9896	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1.71090	2.032	20.83	0.0086	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,922.71090	1,798.032	20.83	0.9914	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			2.55610	2.933	19.78	0.0125	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,723.55610	1,598.933	19.78	0.9875	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			486.47190	425.241	14.45	0.3818	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			857.92920	940.509	14.33	0.6693	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			395.92920	343.509	14.33	0.3307	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			801.83910	880.029	14.39	0.6439	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			439.83910	383.029	14.39	0.3561	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			748.47190	822.241	14.45	0.6182	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,237.15000	1,323.366	15.48	0.6557	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			611.15000	556.366	15.48	0.3443	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,351.96150	1,444.628	15.38	0.6898	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			525.96150	477.628	15.38	0.3102	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,293.61610	1,383.074	15.43	0.6728	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			567.61610	516.074	15.43	0.3272	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,134.75070	1,203.827	15.98	0.5459	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,150.75070	1,075.827	15.98	0.4541	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,093.25120	1,159.680	16.04	0.5321	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,209.25120	1,131.680	16.04	0.4679	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,177.65750	1,249.414	15.92	0.5598	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,093.65750	1,021.414	15.92	0.4402	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,853.59240	1,949.369	16.47	0.5794	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,638.59240	1,551.369	16.47	0.4206	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,810.26700	1,903.532	16.50	0.5704	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,695.26700	1,605.532	16.50	0.4296	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,897.86940	1,996.153	16.44	0.5884	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,582.86940	1,498.153	16.44	0.4116	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			2.08050		2.07060			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.12170		2.11140			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.16230		2.15170			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
DKK / R	On	18/06/2018	Foreign Exchange Future			2.20330		2.19280			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38210		2.37480			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			1,114.13210	1,209.341	16.75	0.9806	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			8.13210	4.341	16.75	0.0194	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,017.07550	1,110.543	16.14	0.9751	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			11.07550	5.543	16.14	0.0249	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,211.95970	1,308.425	17.36	0.9848	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			5.95970	3.425	17.36	0.0152	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,263.74970	1,342.669	14.55	0.7708	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			249.74970	225.668	14.55	0.2292	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,195.31420	1,271.298	14.61	0.7500	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			281.31420	254.298	14.61	0.2500	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,334.61550	1,416.323	14.49	0.7909	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			220.61550	199.323	14.49	0.2091	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,257.61340	1,196.088	16.67	0.5177	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			949.27830	997.674	16.49	0.5121	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,132.27830	1,074.674	16.49	0.4879	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			911.21170	957.630	16.58	0.4971	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,194.21170	1,134.630	16.58	0.5029	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			874.61340	919.088	16.67	0.4823	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,431.53260	1,372.288	16.55	0.4915	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,122.47270	1,166.649	16.63	0.4965	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,494.47270	1,433.649	16.63	0.5035	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,197.79050	1,245.154	16.48	0.5206	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,369.79050	1,312.154	16.48	0.4794	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,159.53260	1,205.288	16.55	0.5085	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,364.24300	3,400.178	16.36	0.7263	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,016.24300	979.178	16.36	0.2737	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,304.79140	3,335.430	16.36	0.7191	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,056.79140	1,014.430	16.36	0.2809	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,246.22970	3,276.881	16.41	0.7115	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,098.22970	1,055.881	16.41	0.2885	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			1.64560		1.64470			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.67300		1.67190			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.69940		1.69790			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.72470		1.75150			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82300		1.82010			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.07070	0.052	27.18	0.0003	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,953.07070	2,944.052	27.18	0.9997	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.05970	0.043	27.65	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3,053.05970	3,044.043	27.65	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.05070	0.037	28.11	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,153.05070	3,144.037	28.11	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			236.32710	233.026	16.45	0.2727	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,217.32710	1,203.026	16.45	0.7273	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			218.23830	214.943	16.64	0.2543	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,299.23830	1,284.943	16.64	0.7457	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			256.02510	252.735	16.26	0.2922	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,137.02510	1,122.736	16.26	0.7078	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			636.42460	636.385	16.52	0.4457	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,057.42460	1,042.385	16.52	0.5543	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			604.06400	603.573	16.64	0.4278	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,125.06400	1,109.573	16.64	0.5722	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			670.53490	670.971	16.39	0.4641	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			991.53490	976.971	16.39	0.5359	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			998.15910	859.555	16.76	0.4748	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,083.15910	1,212.555	16.76	0.5252	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			959.71420	825.044	16.86	0.4602	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,144.71420	1,278.044	16.86	0.5398	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,038.13370	895.529	16.65	0.4897	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,023.13370	1,148.529	16.65	0.5103	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,888.00520	1,900.369	17.06	0.5962	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,387.00520	1,370.369	17.06	0.4038	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,973.78100	1,986.772	16.88	0.6158	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,272.78100	1,256.772	16.88	0.3842	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,930.33600	1,943.010	16.97	0.6059	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,329.33600	1,313.010	16.97	0.3941	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			0.12440		0.12440			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12390		0.12400			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12200		0.12340			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12070		0.12310			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12450		0.11900			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			1.66150		1.65740			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.68860		1.68440			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.71510		1.71080			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/06/2018	Foreign Exchange Future			1.74140		1.73700			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85210		1.84630			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			9.28940		9.28650			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.40480		9.40130			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.51860		9.51490			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.63010		9.62670			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.07580		10.07250			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			1,303.65320	1,300.722	24.51	0.9989	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.16750	0.133	24.38	0.0012	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,283.66750	1,280.733	24.38	0.9988	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.16020	0.127	24.45	0.0012	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,293.66020	1,290.727	24.45	0.9988	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.15320	0.122	24.51	0.0011	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			155.01480	156.208	15.73	0.3208	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			563.71480	561.408	15.73	0.6792	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			152.57370	153.726	15.76	0.3167	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			571.27370	568.926	15.76	0.6833	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			157.49300	158.729	15.71	0.3249	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			556.19300	553.929	15.71	0.6751	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			457.82880	461.859	15.52	0.5480	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			392.92880	393.259	15.52	0.4520	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			453.09830	457.061	15.52	0.5443	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			398.19830	398.461	15.52	0.4557	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			462.60020	466.692	15.51	0.5517	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			387.70020	388.092	15.51	0.4483	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			419.69770	420.794	15.16	0.4624	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			632.99770	630.694	15.16	0.5376	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			416.15100	417.204	15.18	0.4595	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			639.45100	637.104	15.18	0.5405	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			423.27650	424.418	15.15	0.4654	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			626.57650	624.318	15.15	0.5346	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			878.60570	878.841	15.09	0.5706	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			726.10570	723.041	15.09	0.4294	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			874.18260	874.405	15.09	0.5687	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			731.68260	728.605	15.09	0.4313	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			883.04430	883.304	15.08	0.5726	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			720.54430	717.504	15.08	0.4274	0.00	0	0
Total NZ\$ / R Option												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 NZ\$ / R									0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.28540		1.27850			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.29890		1.29150			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.31260		1.30450			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.32510		1.31850			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.34420		1.33430			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			915.00000	846.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			1,015.00000	946.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			815.00000	746.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			85.00000	11.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			185.00000	111.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			285.00000	211.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			45.00000	126.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	26.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			55.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			155.00000	74.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Call			0.00000	51.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Put			15.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Put			115.00000	49.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.31	Call			85.00000	151.000		1.0000	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	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			143.00000	242.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			43.00000	142.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			243.00000	342.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 18/09/2017 Foreign Exchange Future			1.31040		1.30720			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.31430		1.31110			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.31830		1.31520			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	18/06/2018	Foreign Exchange Future			1.32220		1.31910			0.0000	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			1.20090		1.19420			0.0000	6,148,608.00	5,120	5,150
QUANTO €On	18/12/2017	Foreign Exchange Future			1.20680		1.20010			0.0000	0.00	0	40
QUANTO €On	19/03/2018	Foreign Exchange Future			1.21310		1.20650			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.21940		1.21280			0.0000	0.00	0	0
Total QUANTO € / \$ Future											6,148,608.00	5,120	5,190
Total QUANTO € / \$											6,148,608.00	5,120	5,190
RAIN	On	18/09/2017	Foreign Exchange Future		23,142.13000		23,048.08000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future		23,511.55000		23,414.38000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		23,878.74000		23,778.68000			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		9.58600		9.52690			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future		9.73250		9.67100			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		9.87950		9.81460			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.02140		9.95630			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		10.59360		10.52020			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		37.28130	52.855	11.54	0.3935	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		150.38130	106.855	11.54	0.6065	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call		35.02970	49.658	11.63	0.3747	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		158.12970	113.658	11.63	0.6253	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		39.67070	56.236	11.46	0.4128	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		142.77070	100.235	11.46	0.5872	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call		221.11900	242.893	13.59	0.4703	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		360.11900	320.393	13.59	0.5297	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		217.61510	239.069	13.62	0.4648	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		366.61510	326.569	13.62	0.5352	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		224.67450	246.774	13.56	0.4758	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		353.67450	314.274	13.56	0.5242	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		356.80400	382.596	14.66	0.4909	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		502.20400	463.096	14.66	0.5091	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		353.10240	378.653	14.68	0.4872	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		508.50240	469.153	14.68	0.5128	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		360.54420	386.575	14.64	0.4946	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		495.94420	457.075	14.64	0.5054	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		452.15570	480.157	14.66	0.5017	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	18/06/2018	Foreign Exchange Option	10.10	Put			595.85570	558.757	14.66	0.4983	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			448.40540	476.192	14.67	0.4987	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			602.10540	564.792	14.67	0.5013	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			455.93200	484.153	14.64	0.5047	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			589.63200	552.753	14.64	0.4953	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,091.88880	1,136.874	14.78	0.6524	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			571.68880	543.274	14.78	0.3476	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,086.76150	1,131.318	14.78	0.6505	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			576.56150	547.718	14.78	0.3495	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,097.30470	1,142.456	14.78	0.6543	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			567.10470	538.856	14.78	0.3457	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			3.76240		3.73740			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.71730		3.69230			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67540		3.65020			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.63520		3.61130			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.47500		3.49720			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			188.63890	213.204	16.44	0.9798	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			1.23890	0.804	16.44	0.0202	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			178.86230	203.332	16.13	0.9766	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			1.46230	0.932	16.13	0.0234	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			198.46400	223.051	16.59	0.9834	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			1.06400	0.651	16.59	0.0166	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			76.83700	86.376	12.38	0.4759	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			124.53700	109.076	12.38	0.5241	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			73.12470	82.220	12.41	0.4599	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			130.82470	114.920	12.41	0.5401	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			80.70110	90.693	12.34	0.4922	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			118.40110	103.393	12.34	0.5078	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			219.04860	235.012	13.82	0.6844	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			88.84860	79.611	13.82	0.3156	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			212.67580	228.407	13.80	0.6745	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			92.47580	83.006	13.80	0.3255	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			225.52330	241.718	13.84	0.6942	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			85.32330	76.318	13.84	0.3058	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			160.83010	171.156	14.64	0.4963	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			219.53010	205.956	14.64	0.5037	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			169.06710	179.764	14.60	0.5131	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			207.76710	194.564	14.60	0.4869	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			164.90670	175.418	14.62	0.5047	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			213.60670	200.218	14.62	0.4953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			271.96040	260.406	15.25	0.5151	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			294.76040	305.406	15.25	0.4849	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			267.69280	256.114	15.25	0.5095	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			300.49280	311.114	15.25	0.4905	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			263.47880	251.877	15.25	0.5040	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			306.27880	316.877	15.25	0.4960	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.40030		1.40150			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38030		1.38150			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35940		1.36070			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33950		1.34120			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23310		1.23140			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 106 926 992.20	88,290	1,900,233
Total Options												2 549 475.36	12,350	3,394,892
Grand Total:												1,109,476,467.56	100,640	5,295,125