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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/09/2017 Foreign Exchange Future			13.17210		13.16630			0.0000	5,159,221,783.80	391,678	164,849
\$ / R On 22/09/2017 Foreign Exchange Future			13.17570		13.16830			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.18280		13.17660			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.18460		13.17870			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.18670		13.18070			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.18890		13.18270			0.0000	1,318,890.00	100	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.20380		13.19700			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.21870		13.21120			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.22510		13.20210			0.0000	8,755,016.20	662	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.23970		13.23150			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.24780		13.23970			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.26810		13.26000			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.27420		13.26610			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.28230		13.27420			0.0000	0.00	0	70
\$ / R On 17/11/2017 Foreign Exchange Future			13.29040		13.26960			0.0000	26,168,797.60	1,969	1,493
\$ / R On 28/11/2017 Foreign Exchange Future			13.31270		13.30470			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.31680		13.30880			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.34720		13.33920			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.35330		13.34530			0.0000	3,875,448,139.20	290,224	836,088
\$ / R On 22/12/2017 Foreign Exchange Future			13.36140		13.35340			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.37150		13.36350			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.38370		13.37550			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.39790		13.38960			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.44250		13.43390			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.44450		13.43590			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.46880		13.46010			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.47290		13.46410			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.53770		13.52850			0.0000	268,303,676.30	19,819	119,098
\$ / R	On	25/04/2018	Foreign Exchange Future			13.61100		13.60150			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.64270		13.63300			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.65060		13.64090			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.71790		13.70800			0.0000	4,650,368.10	339	104,137
\$ / R	On	02/07/2018	Foreign Exchange Future			13.74520		13.73510			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.78030		13.77010			0.0000	13,780,300.00	1,000	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.82700		13.81670			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.89510		13.88470			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.00850		13.99950			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.07020		14.06200			0.0000	56,463,712.60	4,013	4,013
\$ / R	On	13/02/2019	Foreign Exchange Future			14.19160		14.18500			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.25730		14.25150			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.43240		14.42890			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.25320		15.25840			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.36140		15.36750			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.47420		15.48140			0.0000	0.00	0	184,000
Total \$ / R Future												9,414,110,683.80	709,804	1,514,981
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put			7.65440	1.292	13.53	0.0215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call			323.95440	323.392	13.53	0.9785	0.00	0	350
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.02960	0.026	42.43	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,933.72960	1,927.926	42.43	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			626.90170	632.159	17.62	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			0.60170	0.059	17.62	0.0010	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			224.21450	216.473	12.08	0.9315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			17.91450	4.373	12.08	0.0685	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Put			39.58100	15.020	10.64	0.2084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Call			135.88100	117.120	10.64	0.7916	0.00	0	30,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			83.29900	57.509	9.58	0.5783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			66.99900	35.409	9.58	0.4217	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,573.73800	1,567.931	35.82	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.03800	0.031	35.82	0.0003	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			26.81820	10.904	13.38	0.1357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			210.51820	188.804	13.38	0.8643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			47.47080	24.479	11.48	0.2873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			131.17080	102.379	11.48	0.7127	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			326.71760	312.262	15.85	0.9453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			13.01760	4.362	15.85	0.0547	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			271.79200	254.423	14.71	0.9180	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		18.09200	6.524	14.71	0.0820	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		11.33040	2.237	12.87	0.0364	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		277.63040	274.337	12.87	0.9636	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		616.95400	622.165	17.49	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		0.65400	0.065	17.49	0.0011	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		735.15730	728.384	23.24	0.9945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		1.45730	0.484	23.24	0.0055	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		916.42550	922.134	24.17	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		0.12550	0.034	24.17	0.0004	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		96.75450	65.401	10.53	0.5858	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		63.05450	37.501	10.53	0.4142	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		489.12150	479.569	19.07	0.9799	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		5.42150	1.669	19.07	0.0201	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,083.87250	1,077.988	27.86	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.17250	0.088	27.86	0.0010	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		906.43120	912.134	23.93	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		0.13120	0.034	23.93	0.0005	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		646.24680	638.713	22.05	0.9908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		2.54680	0.813	22.05	0.0092	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		59.01060	28.758	9.85	0.3583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		95.31060	70.858	9.85	0.6417	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		567.29170	572.203	16.83	0.9982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		0.99170	0.103	16.83	0.0018	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		834.48520	828.183	24.56	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		0.78520	0.283	24.56	0.0032	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		774.83740	768.289	23.77	0.9956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		1.13740	0.389	23.77	0.0044	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,333.87570	3,327.900	38.17	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.17570	0.000	38.17	0.0000	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		299.02970	283.211	15.28	0.9333	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		15.32970	5.311	15.28	0.0667	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		5.98090	1.845	18.69	0.0223	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		469.68090	459.745	18.69	0.9777	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		4.26660	1.317	20.02	0.0156	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		537.96660	529.217	20.02	0.9844	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		966.40070	972.133	25.38	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		0.10070	0.033	25.38	0.0004	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,383.74690	1,377.936	32.33	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		0.04690	0.036	32.33	0.0004	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,163.80770	1,157.963	28.91	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		0.10770	0.063	28.91	0.0007	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		169.36580	144.080	12.43	0.8029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		35.66580	16.180	12.43	0.1971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,333.75010	1,327.938	31.41	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		0.05010	0.038	31.41	0.0004	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,833.73120	1,827.927	40.59	0.9998	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	15.00	Call		0.03120	0.027	40.59	0.0002	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		636.40970	628.763	21.92	0.9902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		2.70970	0.863	21.92	0.0098	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		89.20330	64.032	9.71	0.6108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		62.90330	31.932	9.71	0.3892	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		371.43240	372.856	14.19	0.9872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		5.13240	0.755	14.19	0.0128	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,553.73870	1,547.931	35.45	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		0.03870	0.031	35.45	0.0003	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		345.38910	331.744	16.23	0.9520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		11.68910	3.844	16.23	0.0480	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,833.75040	2,827.902	50.39	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.05040	0.002	50.39	0.0000	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		666.73160	672.142	18.15	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		0.43160	0.042	18.15	0.0007	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,834.12080	3,827.900	25.96	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.42080	0.000	25.96	0.0000	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		0.05230	0.039	30.86	0.0004	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,303.75230	1,297.939	30.86	0.9996	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,166.34500	1,172.129	30.20	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		0.04500	0.029	30.20	0.0003	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		190.38950	178.962	11.56	0.8962	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		24.08950	6.862	11.56	0.1038	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,833.75310	4,827.900	23.51	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.05310	0.000	23.51	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,033.93250	1,028.009	27.20	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		0.23250	0.109	27.20	0.0012	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,864.14000	3,857.900	25.23	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		0.44000	0.000	25.23	0.0000	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		0.20630	0.100	27.46	0.0011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,053.90630	1,048.000	27.46	0.9989	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,523.73990	1,517.932	34.90	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		0.03990	0.032	34.90	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,833.70000	986,827.900	23.51	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.51	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,233.84210	3,227.900	40.62	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.14210	0.000	40.62	0.0000	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		20.22720	7.518	14.33	0.0944	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		253.92720	235.418	14.33	0.9056	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		3.38670	1.058	20.97	0.0123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		587.08670	578.958	20.97	0.9877	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		419.72110	422.548	14.85	0.9924	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		3.42110	0.448	14.85	0.0076	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,634.00620	3,627.900	30.84	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		0.30620	0.000	30.84	0.0000	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		0.25600	0.000	23.51	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	18/09/2017	Foreign Exchange Option	17.37	Put			4,203.95600	4,197.900	23.51	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			3.23720	1.014	21.16	0.0117	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			596.93720	588.914	21.16	0.9883	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.11420	0.066	28.78	0.0007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,153.81420	1,147.966	28.78	0.9993	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.24990	0.000	23.51	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,213.94990	4,207.900	23.51	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.24390	0.000	23.51	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,223.94390	4,217.900	23.51	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			671.45640	678.134	18.53	0.9805	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			3.15640	2.434	18.53	0.0195	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			221.46780	220.910	15.46	0.7382	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			53.16780	45.210	15.46	0.2618	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			14.19840	11.298	17.00	0.0797	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			432.49840	436.998	17.00	0.9203	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			229.47010	218.740	14.41	0.6669	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			76.07010	71.540	14.41	0.3331	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			364.62920	355.780	15.28	0.7994	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			43.32920	40.380	15.28	0.2006	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,951.51080	3,945.680	45.86	0.9991	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.21080	0.280	45.86	0.0009	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			143.88500	135.234	13.96	0.4871	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			144.58500	141.934	13.96	0.5129	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			81.45860	76.282	14.20	0.3166	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			244.15860	245.182	14.20	0.6834	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			535.42580	541.994	12.95	0.9063	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			18.42580	18.194	12.95	0.0937	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			310.23850	303.115	14.85	0.6540	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			107.23850	106.915	14.85	0.3460	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			244.36360	239.748	14.19	0.5391	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			175.56360	178.448	14.19	0.4609	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			0.00000	199.373	13.78	0.4731	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			0.00000	224.473	13.78	0.5269	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,590.22800	1,581.819	19.03	0.9636	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			11.72800	11.518	19.03	0.0364	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			826.61030	818.801	16.85	0.8414	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			58.11030	58.501	16.85	0.1586	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			918.94200	911.774	17.33	0.8487	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			58.64200	59.574	17.33	0.1513	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			434.65550	442.401	13.80	0.7118	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			114.95550	114.601	13.80	0.2882	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			425.07160	421.043	15.30	0.6321	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			164.77160	168.843	15.30	0.3679	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,211.27640	4,203.308	28.94	0.9971	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.97640	1.108	28.94	0.0029	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			292.53930	292.081	14.57	0.4901	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	06/11/2017	Foreign Exchange Option	13.27	Call			282.53930	290.181	14.57	0.5099	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			354.18280	353.735	14.98	0.5326	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			260.28280	267.935	14.98	0.4674	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			822.17500	818.323	16.90	0.7641	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			116.37500	120.623	16.90	0.2359	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			0.00000	311.443	14.84	0.4729	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			0.00000	341.843	14.84	0.5271	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,436.38370	4,428.650	23.04	0.9967	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.08370	1.350	23.04	0.0033	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			478.17870	479.509	15.72	0.5643	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			282.87870	292.209	15.72	0.4357	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			683.10070	694.735	14.27	0.7582	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			124.30070	127.935	14.27	0.2418	0.00	0	157,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			502.45280	503.861	15.88	0.5726	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			281.25280	290.660	15.88	0.4274	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			526.25990	528.979	16.12	0.5512	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			335.45990	346.179	16.12	0.4488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,187.57980	1,197.863	14.06	0.9034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			42.27980	44.563	14.06	0.0966	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.60080	5.014	21.57	0.0104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,958.30080	3,951.714	21.57	0.9896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.53430	4.937	21.57	0.0103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,968.23430	3,961.637	21.57	0.9897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			747.69620	760.147	14.60	0.7456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			152.39620	156.847	14.60	0.2544	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.66870	5.092	21.57	0.0106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,948.36870	3,941.792	21.57	0.9894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			576.31140	578.782	16.30	0.5714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			321.61140	332.082	16.30	0.4286	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			337.34450	341.570	15.40	0.4259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			482.64450	494.870	15.40	0.5741	0.00	0	4,020
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			740.87100	753.337	14.62	0.7420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			155.57100	160.037	14.62	0.2580	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,223.13870	1,233.262	14.03	0.9116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			37.83870	39.962	14.03	0.0884	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			98.40840	102.893	19.23	0.1574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,553.10840	1,549.593	19.23	0.8426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			119.69850	124.989	18.79	0.1871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,374.39850	1,371.689	18.79	0.8129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,199.85640	1,198.007	18.30	0.7782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			145.15640	151.307	18.30	0.2218	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			363.14110	367.238	15.48	0.4451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			458.44110	470.538	15.48	0.5549	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			717.93850	719.233	16.81	0.6342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			263.23850	272.533	16.81	0.3658	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,401.03050	1,398.200	18.86	0.8176	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		116.33050	121.500	18.86	0.1824	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,204.35580	2,198.676	20.60	0.9153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		49.65580	51.976	20.60	0.0847	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		312.57090	316.904	15.31	0.4066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		507.87090	520.204	15.31	0.5934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		534.13260	546.558	15.22	0.6128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		288.83260	293.258	15.22	0.3872	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		235.91330	244.553	17.09	0.3345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		800.61330	801.253	17.09	0.6655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		492.60980	504.881	15.36	0.5818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		327.30980	331.581	15.36	0.4182	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		477.72190	489.922	15.41	0.5703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		342.42190	346.622	15.41	0.4297	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		290.93520	300.823	16.56	0.3962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		645.63520	647.523	16.56	0.6038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,016.06820	1,027.196	14.24	0.8556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		70.76820	73.896	14.24	0.1444	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		392.93630	404.483	15.79	0.4986	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		447.63630	451.183	15.79	0.5014	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		510.22500	513.252	16.04	0.5372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		355.52500	366.552	16.04	0.4628	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		819.16080	831.340	14.47	0.7804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		123.86080	128.040	14.47	0.2196	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,836.98100	1,832.360	19.83	0.8805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		72.28100	75.660	19.83	0.1195	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,846.27440	1,841.621	19.85	0.8816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		71.57440	74.921	19.85	0.1184	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,178.74970	1,189.074	14.07	0.9013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		43.44970	45.774	14.07	0.0987	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,611.32070	1,620.634	14.84	0.9587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		16.02070	17.334	14.84	0.0413	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		589.82090	602.362	15.04	0.6515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		244.52090	249.062	15.04	0.3485	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		934.76460	946.325	14.34	0.8274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		89.46460	93.025	14.34	0.1726	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		523.50310	535.893	15.25	0.6050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		298.20310	302.593	15.25	0.3950	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,829.27750	3,822.824	21.57	0.9875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		4.57750	6.124	21.57	0.0125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,916.60140	2,910.414	21.57	0.9584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		21.90140	23.714	21.57	0.0416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,735.27170	1,731.013	19.62	0.8683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		80.57170	84.313	19.62	0.1317	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		185.72110	193.066	17.69	0.2740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		990.42110	989.766	17.69	0.7260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,368.90170	1,378.437	13.88	0.9397	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	12.00	Put			23.60170	25.137	13.88	0.0603	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			467.99910	480.152	15.45	0.5626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			352.69910	356.852	15.45	0.4374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,789.62290	3,783.209	21.57	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			4.92290	6.509	21.57	0.0132	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			180.25960	187.455	17.76	0.2672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,014.95960	1,014.155	17.76	0.7328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,859.03290	3,852.549	21.57	0.9880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.33290	5.849	21.57	0.0120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			131.74470	137.454	18.54	0.2037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,286.44470	1,284.154	18.54	0.7963	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,715.66730	4,708.185	21.57	0.9966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.96730	1.485	21.57	0.0034	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			197.17710	204.824	17.54	0.2882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			941.87710	941.524	17.54	0.7118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,898.72530	3,892.200	21.57	0.9887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			4.02530	5.500	21.57	0.0113	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			127.99450	133.576	18.62	0.1986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,312.69450	1,310.276	18.62	0.8014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,483.20840	3,477.059	21.57	0.9800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			8.50840	10.359	21.57	0.0200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,218.07910	3,212.037	21.57	0.9717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			13.37910	15.337	21.57	0.0283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			413.03170	424.821	15.66	0.5171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			417.73170	421.521	15.66	0.4829	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			215.78750	223.896	17.32	0.3107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			870.48750	870.596	17.32	0.6893	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			31.46240	32.861	21.57	0.0551	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,686.16240	2,679.561	21.57	0.9449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			400.85870	412.507	15.74	0.5059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			435.55870	439.207	15.74	0.4941	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			518.56860	521.891	16.18	0.5323	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			371.96860	383.291	16.18	0.4677	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,667.99510	4,660.382	21.33	0.9960	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.39510	1.782	21.33	0.0040	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			616.47330	619.333	16.53	0.5724	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			339.97330	350.833	16.53	0.4276	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			489.15240	493.322	16.08	0.4982	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			434.65240	447.022	16.08	0.5018	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,623.36590	1,620.869	19.40	0.8172	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			132.96590	138.769	19.40	0.1828	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			563.47610	576.832	15.76	0.5839	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			373.87610	378.932	15.76	0.4161	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,518.01980	1,516.020	19.18	0.7999	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			147.61980	153.920	19.18	0.2001	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			606.03840	620.369	16.17	0.5713	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 Option	13.27	Put			442.13840	447.869	16.17	0.4287	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			615.59180	629.948	16.14	0.5773	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			431.69180	437.448	16.14	0.4227	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			458.04810	463.733	16.22	0.4377	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			591.94810	606.233	16.22	0.5623	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			547.03550	561.143	16.40	0.5326	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			513.13550	518.643	16.40	0.4674	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,195.44900	2,191.983	20.48	0.8583	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			111.34900	116.483	20.48	0.1417	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			382.97940	388.905	15.98	0.3921	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			668.87940	683.405	15.98	0.6079	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,069.17360	1,071.730	18.07	0.6542	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			329.27360	340.530	18.07	0.3458	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,055.42910	1,058.166	18.04	0.6479	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			339.52910	351.067	18.04	0.3521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,609.60790	2,606.482	20.94	0.8523	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			270.48500	280.463	19.40	0.2644	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,819.73400	1,819.704	19.68	0.7624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			238.23400	247.403	19.68	0.2376	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			763.65930	779.984	16.46	0.5956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			485.15930	492.284	16.46	0.4044	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			856.49150	872.801	16.17	0.6417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			739.49020	755.796	16.54	0.5829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			895.11170	911.367	16.06	0.6597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			366.61170	373.667	16.06	0.3403	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,381.85790	2,379.504	20.59	0.8313	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			160.35790	167.204	20.59	0.1687	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,651.98500	1,652.763	19.40	0.7356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,122.93880	2,121.580	20.18	0.8030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			191.43880	199.280	20.18	0.1970	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			702.24030	718.487	16.66	0.5628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			553.74030	560.787	16.66	0.4372	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			510.99020	518.096	16.54	0.4171	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,053.58800	4,047.209	23.93	0.9229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			72.58540	75.436	23.89	0.0776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,034.08540	4,027.736	23.89	0.9224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			216.79270	225.374	19.90	0.2193	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			943.33800	948.271	17.73	0.5804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			471.83800	485.971	17.73	0.4196	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			72.33590	75.172	23.91	0.0774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,043.83590	4,037.472	23.91	0.9226	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			72.08800	74.909	23.93	0.0771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			125.73940	131.358	21.17	0.1358	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,295.37330	1,309.765	15.46	0.8030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			166.87330	172.065	15.46	0.1970	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,726.92510	1,727.335	19.53	0.7480	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	15.00	Call			255.42510	265.035	19.53	0.2520	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,948.29270	1,947.674	19.90	0.7807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			881.12900	886.480	17.57	0.5613	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			421.04000	434.308	18.05	0.3834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,072.54000	1,076.608	18.05	0.6166	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			621.06070	627.973	16.85	0.4668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			649.56070	665.673	16.85	0.5332	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,757.23940	2,753.658	21.17	0.8642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			138.10790	144.182	20.94	0.1477	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,158.27340	2,156.772	20.23	0.8072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			186.77340	194.472	20.23	0.1928	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			693.19900	709.425	16.69	0.5578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			564.69900	571.725	16.69	0.4422	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			499.62900	514.180	17.57	0.4387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			397.99150	405.101	16.17	0.3583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,221.26850	1,236.069	15.54	0.7811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			192.76850	198.368	15.54	0.2189	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,619.89740	1,632.903	15.37	0.8763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			91.39740	95.203	15.37	0.1237	0.00	0	225,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,726.23730	1,727.318	19.36	0.7150	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			327.73730	338.318	19.36	0.2850	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,419.09430	2,417.429	20.46	0.8048	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			210.59430	218.429	20.46	0.1952	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,254.23330	1,258.371	18.29	0.6149	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			487.23330	501.071	18.29	0.3851	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,181.40070	1,186.102	18.10	0.5955	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			522.30070	536.702	18.10	0.4045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,112.46530	1,130.522	16.16	0.6647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			454.46530	462.622	16.16	0.3353	231,311.05	500	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,900.74300	2,898.450	20.88	0.8122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			228.74300	236.350	20.88	0.1878	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,140.11700	1,158.168	16.09	0.6751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			432.11700	440.268	16.09	0.3249	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,812.17890	1,813.750	19.27	0.6890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			410.17890	421.650	19.27	0.3110	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			830.40740	847.823	17.05	0.5448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			762.40740	769.923	17.05	0.4552	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,836.30040	1,837.771	19.31	0.6927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			404.30040	415.671	19.31	0.3073	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,464.30740	1,481.189	15.70	0.7732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			256.30740	263.289	15.70	0.2268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,725.47650	2,736.192	13.71	0.9720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.47650	18.292	13.71	0.0280	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			806.01270	823.300	17.14	0.5332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			798.01270	805.400	17.14	0.4668	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,838.45550	1,852.930	15.09	0.8610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			130.45550	135.030	15.09	0.1390	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,163.95020	1,181.935	16.06	0.6833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			415.95020	424.035	16.06	0.3167	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			151.05870	155.953	23.24	0.1236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,133.05870	4,128.053	23.24	0.8764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			0.00000	1,575.898	18.82	0.6504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.00000	483.798	18.82	0.3496	241,899.00	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,132.71400	2,132.998	19.76	0.7339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			340.71400	350.898	19.76	0.2661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			150.65190	155.530	23.26	0.1232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,142.65190	4,137.630	23.26	0.8768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			150.24710	155.109	23.28	0.1229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,152.24710	4,147.209	23.28	0.8771	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			979.32320	985.938	17.53	0.5121	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			734.42320	751.138	17.53	0.4879	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			874.86400	882.434	17.28	0.4719	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			844.96400	862.734	17.28	0.5281	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,434.04650	1,438.938	18.37	0.5913	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			630.74650	645.938	18.37	0.4087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,648.02880	2,647.950	20.18	0.7386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			392.72880	403.050	20.18	0.2614	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,462.64370	1,481.858	16.11	0.7139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			427.94370	436.758	16.11	0.2861	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,903.07430	2,913.734	12.48	0.9731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.37430	18.634	12.48	0.0269	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,395.45060	1,414.816	16.19	0.6951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			470.75060	479.716	16.19	0.3049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,830.02370	1,833.044	18.99	0.6389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			574.72370	588.144	18.99	0.3611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,692.50000	1,711.009	15.84	0.7721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			307.80000	315.909	15.84	0.2279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,617.64630	1,636.413	15.92	0.7542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			342.94630	351.313	15.92	0.2458	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,503.63770	2,504.036	19.98	0.7239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			418.33770	429.136	19.98	0.2761	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,562.85040	2,563.049	20.06	0.7301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			407.55040	418.149	20.06	0.2699	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			637.30810	651.817	18.62	0.3936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,622.60810	1,626.716	18.62	0.6064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			642.26360	656.856	18.59	0.3962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,607.56360	1,611.756	18.59	0.6038	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,591.01420	1,609.866	15.95	0.7476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			356.31420	364.766	15.95	0.2524	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			639.78000	654.328	18.61	0.3949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,615.08000	1,619.228	18.61	0.6051	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,627.55450	1,634.415	18.72	0.5760	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	13/11/2018	Foreign Exchange Option	14.86	Call			767.05450	782.915	18.72	0.4240	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			777.09950	792.838	19.03	0.4129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,795.09950	1,802.638	19.03	0.5871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			774.57240	790.275	19.04	0.4118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,802.57240	1,810.075	19.04	0.5882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			779.63700	795.411	19.02	0.4140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,787.63700	1,795.211	19.02	0.5860	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,814.07810	1,824.265	19.06	0.5638	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			899.07810	915.865	19.06	0.4362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			908.07080	924.770	19.29	0.4264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,976.57080	1,987.470	19.29	0.5736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			905.51270	922.184	19.30	0.4254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,984.01270	1,994.885	19.30	0.5746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			910.63840	927.371	19.28	0.4274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,969.13840	1,980.071	19.28	0.5726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,393.48520	1,413.348	18.25	0.5551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,334.58520	1,350.948	18.25	0.4449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,389.83180	1,409.674	18.26	0.5540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,340.93180	1,357.274	18.26	0.4460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,397.15850	1,417.034	18.24	0.5562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,328.25850	1,344.634	18.24	0.4438	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,954.22920	1,973.839	19.26	0.5709	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,855.82920	1,880.639	19.26	0.4291	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,950.47370	1,970.085	19.27	0.5701	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,862.07370	1,886.885	19.27	0.4299	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,946.72680	1,966.340	19.27	0.5693	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,868.32680	1,893.140	19.27	0.4307	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,987.27930	2,012.888	19.43	0.4353	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,984.77930	2,004.288	19.43	0.5647	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,103.70450	2,123.057	19.44	0.5762	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,972.30450	1,998.857	19.44	0.4238	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,099.96190	2,119.317	19.44	0.5755	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,978.56190	2,005.117	19.44	0.4245	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,107.45530	2,126.815	19.43	0.5770	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,966.05530	1,992.615	19.43	0.4230	0.00	0	0
Total \$ / R Option												473,210.05	1,000	3,222,291
Total \$ / R												9,414,583,893.85	710,804	4,737,272
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.17210		13.16630			0.0000	0.00	0	245
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.35330		13.34530			0.0000	0.00	0	568
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.53770		13.52850			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.71790		13.70800			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.43240		14.42890			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	992

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	18/09/2017	Foreign Exchange Option	15.15	Call			2.89300	2.550	43.35	0.0002	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			198,372.89300	197,792.550	43.35	0.9998	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			2.88080	2.544	43.53	0.0002	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			199,372.88080	198,792.544	43.53	0.9998	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			2.90570	2.556	43.16	0.0002	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			197,372.90570	196,792.556	43.16	0.9998	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			27,672.90890	28,632.368	16.68	0.3808	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			68,142.90890	68,302.368	16.68	0.6192	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			27,397.70080	28,350.914	16.71	0.3777	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			68,867.70080	69,020.914	16.71	0.6223	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			27,951.22680	28,916.408	16.66	0.3838	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			67,421.22680	67,586.408	16.66	0.6162	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			56,401.05000	57,938.998	17.23	0.4810	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			75,551.05000	76,168.998	17.23	0.5190	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			56,042.00770	57,575.757	17.25	0.4787	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			76,192.00770	76,805.757	17.25	0.5213	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			56,762.42010	58,304.539	17.21	0.4833	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			74,912.42010	75,534.539	17.21	0.5167	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			71,911.12720	73,557.808	17.48	0.4900	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			94,111.12720	94,767.808	17.48	0.5100	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			71,556.20400	73,199.348	17.49	0.4882	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			94,756.20400	95,409.348	17.49	0.5118	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			72,267.43310	73,918.585	17.46	0.4919	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			93,467.43310	94,128.585	17.46	0.5081	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			139,348.52270	141,334.790	18.25	0.5551	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			133,458.52270	135,094.790	18.25	0.4449	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			138,983.17950	140,967.411	18.26	0.5540	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			134,093.17950	135,727.411	18.26	0.4460	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			139,715.85360	141,703.387	18.24	0.5562	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			132,825.85360	134,463.387	18.24	0.4438	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	992
£ / R	On	18/09/2017	Foreign Exchange Future			17.89980	17.57530		0.0000		353,807,446.80	19,766	38,069	
£ / R	On	31/10/2017	Foreign Exchange Future			18.03710	17.70640		0.0000		0.00	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future			18.19290	17.86040		0.0000		402,608,877.00	22,130	198,314	
£ / R	On	19/03/2018	Foreign Exchange Future			18.49300	18.15620		0.0000		18,493,000.00	1,000	1,420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.78610	18.44660		0.0000		0.00	0	3,383	
£ / R	On	17/09/2018	Foreign Exchange Future			19.07400	18.73170		0.0000		0.00	0	1,654	
£ / R	On	14/06/2019	Foreign Exchange Future			19.95600	19.62180		0.0000		0.00	0	0	
Total £ / R Future												774,909,323.80	42,896	242,883
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		271.73220	67.745	17.12	0.3565	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		47.03220	167.545	17.12	0.6435	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		928.35290	609.050	22.81	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	18/09/2017	Foreign Exchange Option	18.50	Call		3.65290	8.850	22.81	0.0565	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		20.81220	67.427	17.58	0.3530	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		446.31960	170.513	17.47	0.6347	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		455.51220	177.627	17.58	0.6470	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		22.46020	73.313	17.37	0.3778	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		437.16020	163.513	17.37	0.6222	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		2.65920	0.211	26.25	0.0017	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		877.95920	1,200.011	26.25	0.9983	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		21.61960	70.313	17.47	0.3653	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call		766.72480	1,035.879	15.30	0.8488	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put		140.32480	78.779	15.30	0.1512	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call		759.50040	1,027.411	15.29	0.8464	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put		143.10040	80.311	15.29	0.1536	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call		773.98490	1,044.373	15.30	0.8512	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put		137.58490	77.273	15.30	0.1488	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		1.35870	3.587	24.30	0.0052	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,280.95870	6,950.687	24.30	0.9948	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put		0.00000	625.809	16.90	0.4847	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		0.00000	618.709	16.90	0.5153	247,483.64	400	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		0.00000	1,803.856	19.21	0.7938	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		0.00000	196.756	19.21	0.2062	314,810.24	1,600	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		1.34330	3.551	24.30	0.0052	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,290.94330	6,960.651	24.30	0.9948	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		1.32800	3.515	24.30	0.0051	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,300.92800	6,970.615	24.30	0.9949	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		1,399.24300	1,654.710	17.10	0.7426	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		453.04300	371.710	17.10	0.2574	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		2,330.37690	2,085.773	19.46	0.7077	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		346.57690	438.773	19.46	0.2923	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		1,392.75230	1,647.755	17.10	0.7410	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		456.55230	374.755	17.10	0.2590	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		1,386.27960	1,640.822	17.11	0.7395	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		460.07960	377.822	17.11	0.2605	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		1,539.69460	1,804.559	17.07	0.7744	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		383.49460	311.559	17.07	0.2256	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		1,363.01620	1,582.385	17.12	0.6536	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		826.41620	706.285	17.12	0.3464	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		1,373.25940	1,593.591	17.11	0.6565	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		816.65940	697.491	17.11	0.3435	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		1,368.12680	1,587.980	17.12	0.6551	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		821.52680	701.880	17.12	0.3449	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		1,524.72280	1,738.710	17.16	0.6353	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,033.02280	904.710	17.16	0.3647	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		1,519.87620	1,733.450	17.16	0.6341	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,038.17620	909.450	17.16	0.3659	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		1,515.04290	1,728.204	17.17	0.6329	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	17/09/2018	Foreign Exchange Option	18.26	Put			1,043.34290	914.204	17.17	0.3671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,242.38060	2,481.758	17.09	0.6627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,240.58060	1,145.758	17.09	0.3373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,237.38920	2,476.311	17.09	0.6618	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,245.58920	1,150.311	17.09	0.3382	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,232.40820	2,470.884	17.09	0.6609	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,250.60820	1,154.884	17.09	0.3391	0.00	0	0
Total £ / R Option												562,293.88	2,000	3,200
Total £ / R												775,471,617.68	44,896	246,083
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11864		0.11899			0.0000	6,525.20	55	139
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12075		0.12108			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12303		0.12336			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12531		0.12563			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13408		0.13446			0.0000	0.00	0	0
Total ¥ / R Future												6,525.20	55	254
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00060	0.001	72.54	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,101.10060	4,136.000	72.54	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	72.54	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,101.10000	5,136.000	72.54	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.04590	0.039	72.54	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,101.14590	3,136.039	72.54	0.9998	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,135.93710	1,106.094	13.43	0.9195	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			27.73710	30.894	13.43	0.0805	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			453.62320	439.053	16.43	0.5464	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			345.42320	363.853	16.43	0.4536	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			154.39460	148.231	18.68	0.2324	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,046.19460	1,073.031	18.68	0.7676	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			799.47200	786.581	18.07	0.6019	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			463.67200	483.481	18.07	0.3981	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			422.56640	415.372	19.78	0.3742	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,086.76640	1,112.272	19.78	0.6258	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,442.48450	1,415.558	15.93	0.8518	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			106.68450	112.458	15.93	0.1482	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			676.18310	673.771	20.10	0.4510	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,113.58310	1,143.271	20.10	0.5490	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			415.86050	414.934	21.33	0.3068	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,853.26050	1,884.434	21.33	0.6932	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,088.51090	1,080.823	18.53	0.6365	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			525.91090	550.323	18.53	0.3635	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,551.85150	1,560.916	19.41	0.5982	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,105.95150	1,153.116	19.41	0.4018	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,190.60360	1,199.876	20.52	0.4905	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,744.70360	1,792.076	20.52	0.5095	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	0.12	Call			1,983.76920	1,981.873	17.12	0.7269	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			537.86920	574.073	17.12	0.2731	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												6,525.20	55	254
€ / R	On	18/09/2017	Foreign Exchange Future			15.76580		15.63600			0.0000	228,477,973.60	14,492	24,943
€ / R	On	27/09/2017	Foreign Exchange Future			15.78640		15.65580			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.88720		15.75330			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.99140		15.85670			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.05690		15.92170			0.0000	331,318,074.60	20,634	87,533
€ / R	On	27/12/2017	Foreign Exchange Future			16.08780		15.95260			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.20770		16.07090			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.36430		16.22560			0.0000	74,343,014.90	4,543	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.67110		16.52910			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.98040		17.83460			0.0000	0.00	0	0
Total € / R Future												634,139,063.10	39,669	130,349
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.11770	0.000	39.80	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,844.11770	3,714.200	39.80	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.11390	0.000	40.19	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,824.11390	3,694.200	40.19	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			538.35570	665.915	16.30	0.9983	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2.35570	0.115	16.30	0.0017	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.11580	0.000	40.00	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,834.11580	3,704.200	40.00	1.0000	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			44.47170	24.427	14.47	0.1188	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			390.27170	500.827	14.47	0.8812	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			139.51120	102.059	12.97	0.2419	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			472.81120	569.259	12.97	0.7581	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			237.74620	195.582	13.78	0.3003	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			584.44620	676.981	13.78	0.6997	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			644.25470	569.460	15.15	0.5307	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			62.06270	76.673	18.26	0.1108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,200.36270	2,079.773	18.26	0.8892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			61.40460	75.884	18.27	0.1098	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,209.70460	2,088.985	18.27	0.8902	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			15.33520	14.867	13.93	0.0326	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			62.72630	77.472	18.25	0.1118	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,191.02630	2,070.572	18.25	0.8882	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			438.32790	508.611	14.78	0.5338	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			516.62790	451.711	14.78	0.4662	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			365.95470	426.360	15.15	0.4693	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,493.09620	5,359.189	23.65	0.9903	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			526.16760	607.190	14.50	0.6010	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			404.46760	350.290	14.50	0.3990	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	15.60	Call			630.53440	720.020	14.22	0.6686	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			308.83440	263.120	14.22	0.3314	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,807.03520	1,941.767	13.93	0.9674	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			307.98270	360.564	15.53	0.4125	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			879.49980	791.586	15.81	0.6262	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			271.19980	318.487	15.81	0.3738	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			254.51040	299.310	15.95	0.3555	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			932.81040	842.410	15.95	0.6445	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.79620	6.089	23.65	0.0097	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,935.19700	2,069.985	14.44	0.9718	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			13.49700	13.085	14.44	0.0282	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			776.28270	693.664	15.53	0.5875	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			330.90450	284.681	14.38	0.3356	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			663.50450	752.481	14.38	0.6644	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			457.28070	406.734	14.99	0.3735	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			728.18070	814.434	14.99	0.6265	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,539.77880	1,655.875	14.50	0.8379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			174.17880	151.575	14.50	0.1621	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,532.04020	1,647.944	14.50	0.8362	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			176.44020	153.644	14.50	0.1638	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,547.53810	1,663.830	14.49	0.8396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			171.93810	149.530	14.49	0.1604	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			62.46470	54.190	15.17	0.0669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,288.06470	2,418.490	15.17	0.9331	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,396.36180	1,508.654	14.61	0.8043	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			220.76180	194.354	14.61	0.1957	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,359.91870	1,471.172	14.64	0.7949	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			234.31870	206.872	14.64	0.2051	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			888.17020	819.644	16.08	0.5060	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			613.77020	683.944	16.08	0.4940	0.00	0	643
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			425.24130	385.846	15.10	0.2692	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,457.24310	1,560.254	15.09	0.7342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			418.14310	379.154	15.09	0.2658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,450.78270	1,553.588	15.10	0.7325	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			421.68270	382.488	15.10	0.2675	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,444.34130	1,546.946	15.10	0.7308	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,018.64480	2,115.153	16.25	0.6580	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,044.04480	994.753	16.25	0.3420	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,013.77350	2,110.129	16.26	0.6570	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,049.17350	999.729	16.26	0.3430	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,008.91470	2,105.117	16.26	0.6559	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,054.31470	1,004.717	16.26	0.3441	0.00	0	0
Total € / R Option												0.00	0	270,801
Total € / R												634,139,063.10	39,669	401,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.54340		10.50250			0.0000	194,430,839.40	18,441	9,229
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.67610		10.63360			0.0000	33,960,674.10	3,181	16,036
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.68950		10.64700			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.81140		10.76780			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.94230		10.89820			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.44170		11.40240			0.0000	0.00	0	0
Total AU\$ / R Future												228,391,513.50	21,622	26,765
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.02050	0.015	43.43	0.0001	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,667.52050	1,626.615	43.43	0.9999	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.02050	0.015	43.65	0.0001	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,677.52050	1,636.615	43.65	0.9999	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.02050	0.015	43.88	0.0001	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,687.52050	1,646.615	43.88	0.9999	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,293.50290	1,256.775	18.03	0.8670	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			56.23900	61.926	18.05	0.1312	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,302.63900	1,265.826	18.05	0.8688	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			57.97870	63.839	18.02	0.1347	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,284.37870	1,247.739	18.02	0.8653	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			57.10290	62.875	18.03	0.1330	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			744.46020	781.300	14.94	0.8105	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			97.46020	91.800	14.94	0.1895	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			736.69540	773.434	14.94	0.8071	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			99.69540	93.934	14.94	0.1929	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			752.26420	789.203	14.94	0.8139	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			95.26420	89.703	14.94	0.1861	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			174.71550	169.207	15.82	0.2269	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			935.17240	973.200	15.82	0.7704	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			177.37240	171.800	15.82	0.2296	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			949.88750	988.043	15.82	0.7757	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			172.08750	166.643	15.82	0.2243	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			942.51550	980.607	15.82	0.7731	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			766.90510	801.179	14.86	0.6495	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			368.70510	358.879	14.86	0.3505	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			761.34410	795.520	14.87	0.6467	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			373.14410	363.220	14.87	0.3533	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			772.50040	806.868	14.85	0.6523	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			364.30040	354.568	14.85	0.3477	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			662.91380	658.002	14.42	0.3850	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,055.05380	1,089.571	14.41	0.6187	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			652.65380	647.871	14.41	0.3813	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,050.17350	1,084.626	14.41	0.6168	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			657.77350	652.926	14.41	0.3832	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,045.31380	1,079.702	14.42	0.6150	0.00	0	0
Total AU\$ / 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 AU\$ / R												228,391,513.50	21,622	26,765
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.81370		10.79840			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.96680		10.94940			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.11720		11.09880			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.11720		11.09880			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,700
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			2.57060	1.385	22.45	0.0175	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			494.17060	477.685	22.45	0.9825	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			2.44790	1.304	22.65	0.0165	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			504.04790	487.604	22.65	0.9835	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			2.70100	1.471	22.25	0.0187	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			484.30100	467.771	22.25	0.9813	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			542.86180	559.303	13.72	0.7274	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			133.46180	132.503	13.72	0.2726	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			536.16860	552.548	13.74	0.7226	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			136.76860	135.748	13.74	0.2774	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			549.60940	566.107	13.71	0.7321	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			130.20940	129.307	13.71	0.2679	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,125.98920	1,145.374	14.49	0.8439	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			97.18920	98.174	14.49	0.1561	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,117.84720	1,137.240	14.49	0.8416	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			99.04720	100.040	14.49	0.1584	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,134.15560	1,153.531	14.49	0.8462	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			95.35560	96.331	14.49	0.1538	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			702.56670	721.556	14.74	0.6085	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			423.76670	424.356	14.74	0.3915	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			697.42720	716.367	14.75	0.6057	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			428.62720	429.167	14.75	0.3943	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			707.73680	726.774	14.73	0.6113	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			418.93680	419.574	14.73	0.3887	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,700
CHF / R	On	18/09/2017	Foreign Exchange Future			13.71250		13.62300			0.0000	0.00	0	3,656
CHF / R	On	18/12/2017	Foreign Exchange Future			13.97990		13.88580			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.26550		14.16830			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.54830		14.44820			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.54930		15.45550			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	4,871
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.29360	0.097	39.77	0.0007	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,767.29360	1,677.597	39.77	0.9993	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.28680	0.096	39.96	0.0007	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
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,777.28680	1,687.596	39.96	0.9993	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.30050	0.097	39.58	0.0007	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,757.30050	1,667.597	39.58	0.9993	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			390.90610	447.746	16.67	0.5000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			535.10610	497.846	16.67	0.5000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			387.06520	443.632	16.68	0.4967	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			541.26520	503.732	16.68	0.5033	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			394.78030	451.894	16.65	0.5033	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			528.98030	491.994	16.65	0.4967	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			675.45200	743.127	16.96	0.5508	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			657.15200	627.627	16.96	0.4492	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			671.19920	738.634	16.97	0.5485	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			662.89920	633.134	16.97	0.4515	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			679.81760	747.640	16.94	0.5531	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			651.51760	622.140	16.94	0.4469	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			800.83840	861.517	16.91	0.5327	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			882.63840	843.217	16.91	0.4673	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			796.92430	857.419	16.93	0.5309	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			888.72430	849.119	16.93	0.4691	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			793.02900	853.336	16.94	0.5290	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			894.82900	855.036	16.94	0.4710	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			937.64020	900.053	15.87	0.3595	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,662.34560	1,719.339	15.85	0.6430	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			926.84560	890.039	15.85	0.3570	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,657.73940	1,714.343	15.86	0.6417	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			932.23940	895.043	15.86	0.3583	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,653.14020	1,709.353	15.87	0.6405	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	4,871
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01080		2.00700			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.02840		2.02360			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04600		2.04090			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06290		2.05720			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04860		2.04230			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			0.68320	0.296	25.77	0.0022	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,430.68320	1,392.296	25.77	0.9978	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			0.46070	0.193	26.36	0.0014	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,530.46070	1,492.193	26.36	0.9986	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1.01670	0.458	25.18	0.0033	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,331.01670	1,292.458	25.18	0.9967	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			338.48420	325.862	15.05	0.3131	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,105.90610	1,143.379	14.96	0.7340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			269.90610	259.379	14.96	0.2660	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,038.91790	1,073.684	14.96	0.7113	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			302.91790	289.683	14.96	0.2887	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			974.48420	1,009.862	15.05	0.6869	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,494.66560	1,540.570	16.17	0.6984	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			485.66560	480.570	16.17	0.3016	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,628.60690	1,675.467	16.17	0.7289	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			419.60690	415.467	16.17	0.2711	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,560.81330	1,607.210	16.17	0.7138	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			451.81330	447.210	16.17	0.2862	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,341.99110	1,389.763	16.43	0.5865	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			969.99110	960.763	16.43	0.4135	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,294.44330	1,341.484	16.49	0.5729	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,022.44330	1,012.484	16.49	0.4271	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,390.99430	1,439.489	16.37	0.6001	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			918.99430	910.489	16.37	0.3999	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,078.30110	2,139.206	16.76	0.6043	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,455.30110	1,453.206	16.76	0.3957	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,031.77650	2,092.081	16.80	0.5955	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,508.77650	1,506.081	16.80	0.4045	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,125.78740	2,187.291	16.72	0.6132	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,402.78740	1,401.291	16.72	0.3868	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			2.12440		2.10690			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16570		2.14740			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.20770		2.18840			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.24940		2.23060			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.43100		2.41340			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			0.66140	0.054	25.05	0.0004	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,569.26770	1,744.035	27.33	0.9997	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			0.26770	0.035	27.33	0.0003	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,469.42120	1,644.043	26.19	0.9997	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			0.42120	0.043	26.19	0.0003	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,369.66140	1,544.054	25.05	0.9996	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,545.63740	1,701.753	15.28	0.8416	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			171.63740	144.753	15.28	0.1584	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,467.93180	1,621.281	15.31	0.8251	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			193.93180	164.281	15.31	0.1749	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,625.27910	1,784.001	15.25	0.8571	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			151.27910	127.001	15.25	0.1429	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,097.40780	1,212.555	17.16	0.5653	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	19/03/2018	Foreign Exchange Option	2.18	Put			1,013.40780	935.555	17.16	0.4347	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,054.63210	1,166.699	17.24	0.5505	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,070.63210	989.699	17.24	0.4495	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,141.72280	1,259.971	17.07	0.5802	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			957.72280	882.971	17.07	0.4198	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,234.39660	1,159.944	16.81	0.4352	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,298.66660	1,409.801	16.88	0.5527	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,292.66660	1,215.801	16.88	0.4473	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,383.40290	1,499.384	16.73	0.5770	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,177.40290	1,105.384	16.73	0.4230	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,340.39660	1,453.944	16.81	0.5648	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,620.07120	3,783.488	16.67	0.7546	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			886.07120	873.488	16.67	0.2454	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,552.92150	3,716.367	16.67	0.7479	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			918.92150	906.366	16.67	0.2521	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,491.77710	3,650.022	16.68	0.7411	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			957.77710	940.022	16.68	0.2589	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			1.68500		1.68560			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71250		1.71270			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73990		1.73990			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.76630		1.76610			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86570		1.86540			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.03300	0.021	42.47	0.0001	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,544.03300	2,550.021	42.47	0.9999	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.03220	0.021	43.88	0.0001	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,644.03220	2,650.021	43.88	0.9999	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.03160	0.021	45.29	0.0001	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,744.03160	2,750.021	45.29	0.9999	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			335.90560	343.241	16.64	0.3636	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			908.90560	918.241	16.64	0.6364	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			309.93200	316.938	16.82	0.3408	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			982.93200	991.938	16.82	0.6592	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			364.05740	371.709	16.46	0.3875	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			837.05740	846.709	16.46	0.6125	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			815.30930	830.165	16.82	0.5237	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			816.30930	831.165	16.82	0.4763	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			774.10230	788.938	16.93	0.5049	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			875.10230	889.938	16.93	0.4951	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			858.49110	873.331	16.71	0.5428	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			759.49110	774.331	16.71	0.4572	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	18/06/2018	Foreign Exchange Option	1.76	Call			1,050.06680	1,067.370	16.95	0.5390	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			989.06680	1,004.370	16.95	0.4610	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,009.28760	1,026.426	17.05	0.5239	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,048.28760	1,063.426	17.05	0.4761	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,092.45440	1,109.896	16.84	0.5543	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			931.45440	946.896	16.84	0.4457	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,135.77850	2,163.563	17.17	0.6352	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,181.77850	1,206.563	17.17	0.3648	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,231.30700	2,258.990	16.99	0.6545	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,077.30700	1,101.990	16.99	0.3455	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,182.95320	2,210.707	17.08	0.6448	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,128.95320	1,153.707	17.08	0.3552	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			0.12800		0.12800			0.0000	0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12780		0.12750			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12740		0.12670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12660		0.12600			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12070		0.12000			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145
Total KES / R												0.00	0	1,145
NOK/R	On	18/09/2017	Foreign Exchange Future			1.68510		1.66640			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71190		1.69260			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73910		1.71930			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.76610		1.74600			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87700		1.85600			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			9.58470		9.48830			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.70110		9.60180			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.82030		9.71890			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.93620		9.83390			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.37840		10.28720			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			1,101.72610	1,005.317	31.44	0.9998	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.02650	0.017	30.94	0.0003	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,081.72650	985.317	30.94	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.02630	0.017	31.19	0.0003	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,091.72630	995.317	31.19	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.02610	0.017	31.44	0.0002	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			226.78990	268.062	16.18	0.4622	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			434.98990	376.962	16.18	0.5378	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			223.47290	264.271	16.21	0.4574	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			441.67290	383.171	16.21	0.5426	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			230.15130	271.900	16.16	0.4671	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			428.35130	370.800	16.16	0.5329	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			591.87620	658.756	16.44	0.6506	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			322.97620	288.456	16.44	0.3494	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			586.41210	652.964	16.45	0.6472	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			327.51210	292.664	16.45	0.3528	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			597.38000	664.587	16.43	0.6540	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			318.48000	284.287	16.43	0.3460	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			526.37500	584.861	15.62	0.5555	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			532.47500	488.661	15.62	0.4445	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			522.01510	580.206	15.63	0.5525	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			538.11510	494.006	15.63	0.4475	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			530.76510	589.549	15.61	0.5584	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			526.86510	483.349	15.61	0.4416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			999.00040	1,062.111	15.22	0.6275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			631.80040	603.711	15.22	0.3725	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			994.16140	1,057.084	15.23	0.6256	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			636.96140	608.683	15.23	0.3744	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,003.86090	1,067.159	15.21	0.6294	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			626.66090	598.759	15.21	0.3706	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30140		1.29540			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31180		1.30780			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32160		1.31500			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33160		1.33390			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36090		1.35930			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			746.00000	686.000		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			846.00000	786.000		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			646.00000	586.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			78.00000	118.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			22.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			122.00000	82.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			150.00000	216.000		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			50.00000	116.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	16.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			50.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			139.00000	116.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			39.00000	16.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			239.00000	216.000		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			393.00000	409.000		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			293.00000	309.000		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			493.00000	509.000		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			1.35890		1.33490			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.36240		1.33830			0.0000	3,577,662.40	2,626	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.36600		1.34210			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36950		1.34570			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												3,577,662.40	2,626	5,270
Total QUANTO £ / \$												3,577,662.40	2,626	5,270
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.19690		1.18760			0.0000	0.00	0	5,150
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.20250		1.19310			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20880		1.19940			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21530		1.20580			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	5,150
Total QUANTO € / \$												0.00	0	5,150
RAIN	On	18/09/2017	Foreign Exchange Future			23,627.31000		23,499.70000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,988.03000		23,852.09000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,364.84000		24,224.19000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.79250		9.75010			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.93800		9.89220			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.08830		10.04050			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.23550		10.18660			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.81690		10.76730			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			136.69220	169.218	14.85	0.8942	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			16.59220	6.718	14.85	0.1058	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			128.45650	160.170	14.74	0.8813	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			18.35650	7.670	14.74	0.1187	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			120.38980	151.244	14.62	0.8670	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			20.28980	8.744	14.62	0.1330	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			323.87020	354.506	14.31	0.5851	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			241.67020	226.506	14.31	0.4149	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			318.85710	349.252	14.32	0.5795	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			246.65710	231.252	14.32	0.4205	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			328.94130	359.815	14.29	0.5906	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			236.74130	221.815	14.29	0.4094	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			472.87440	506.365	15.44	0.5681	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			392.37440	378.065	15.44	0.4319	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			468.16420	501.503	15.45	0.5644	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			397.66420	383.203	15.45	0.4356	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			477.61970	511.262	15.42	0.5717	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			387.11970	372.962	15.42	0.4283	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			569.14690	604.455	15.15	0.5663	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			482.54690	468.955	15.15	0.4337	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			564.58380	599.753	15.16	0.5634	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			487.98380	474.253	15.16	0.4366	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			573.74470	609.184	15.14	0.5693	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			477.14470	463.684	15.14	0.4307	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,253.01150	1,299.300	15.12	0.6890	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			485.71150	482.400	15.12	0.3110	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,247.16560	1,293.379	15.12	0.6872	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			489.86560	486.479	15.12	0.3128	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,258.88320	1,305.242	15.11	0.6908	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			481.58320	478.342	15.11	0.3092	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			3.82790		3.81430			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.78630		3.77360			0.0000	70,614,495.00	18,650	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.74470		3.73430			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
TRY / R	On	18/06/2018	Foreign Exchange Future			3.70740		3.69260			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.58200		3.53530			0.0000	0.00	0	0
Total TRY / R Future												70,614,495.00	18,650	18,650
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			264.36170	277.924	26.83	0.9991	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.06170	0.024	26.83	0.0009	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			254.37010	267.927	26.19	0.9989	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.07010	0.027	26.19	0.0011	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			274.35450	287.921	27.47	0.9992	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.05450	0.021	27.47	0.0008	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			117.20480	125.687	13.24	0.5858	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			83.60480	79.387	13.24	0.4142	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			111.59500	119.881	13.20	0.5704	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			87.99500	83.581	13.20	0.4296	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			122.97070	131.644	13.28	0.6010	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			79.37070	75.344	13.28	0.3990	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			281.03780	290.071	14.75	0.7395	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			66.73780	65.371	14.75	0.2605	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			273.67650	282.663	14.70	0.7312	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			69.37650	67.963	14.70	0.2688	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			288.47970	297.559	14.80	0.7477	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			64.17970	62.859	14.80	0.2523	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			202.27060	212.471	15.11	0.5568	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			179.67060	175.071	15.11	0.4432	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			212.62960	223.082	15.14	0.5731	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			170.02960	165.682	15.14	0.4269	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			207.40800	217.736	15.12	0.5650	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			174.80800	170.336	15.12	0.4350	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			294.00920	323.040	15.58	0.5745	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			278.70920	261.040	15.58	0.4255	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			289.16350	317.935	15.57	0.5690	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			283.86350	265.935	15.57	0.4310	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			284.37060	312.884	15.55	0.5636	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			289.07060	270.884	15.55	0.4364	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												70,614,495.00	18,650	18,650
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38440		1.40060			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36450		1.38030			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34460		1.35980			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.32530		1.33950			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22060		1.23280			0.0000	0.00	0	0
Total ZMW / 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
Total ZMW / R									0.00	0	0
Total Futures									11 125 749 266.80	835,322	1,953,020
Total Options									1 035 503.93	3,000	3,496,292
Grand Total:									11,126,784,770.73	838,322	5,449,312