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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2017

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			13.25550		13.17210			0.0000	3,282,128,077.50	247,605	0
\$ / R On 22/09/2017 Foreign Exchange Future			13.29210		13.17570			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.29930		13.18280			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.30110		13.18460			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.30290		13.18670			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.30510		13.18890			0.0000	0.00	0	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.32020		13.20380			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.33540		13.21870			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.34190		13.22510			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.35670		13.23970			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.36490		13.24780			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.38540		13.26810			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.39160		13.27420			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.39980		13.28230			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.40600		13.40600			0.0000	4,021,800.00	300	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.40800		13.29040			0.0000	0.00	0	1,493
\$ / R On 28/11/2017 Foreign Exchange Future			13.43050		13.31270			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.43460		13.31680			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.46530		13.34720			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.47140		13.35330			0.0000	1,123,703,359.60	83,414	858,259
\$ / R On 22/12/2017 Foreign Exchange Future			13.47950		13.36140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/12/2017	Foreign Exchange Future			13.48970		13.37150			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.50180		13.38370			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.51600		13.39790			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.56070		13.44250			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.56270		13.44450			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.58700		13.46880			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.59110		13.47290			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.65600		13.53770			0.0000	71,803,248.00	5,258	116,796
\$ / R	On	25/04/2018	Foreign Exchange Future			13.72920		13.61100			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.76090		13.64270			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.76880		13.65060			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.83600		13.71790			0.0000	12,493,908.00	903	104,590
\$ / R	On	02/07/2018	Foreign Exchange Future			13.86350		13.74520			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.89880		13.78030			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.94580		13.82700			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.01440		13.89510			0.0000	15,836,272.00	1,130	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.12850		14.00850			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.19060		14.07020			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.31290		14.19160			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.37900		14.25730			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.55540		14.43240			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.38500		15.25320			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.49450		15.36140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.60880		15.47420			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>4,509,986,665.10</b>	<b>338,610</b>	<b>1,367,871</b>
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put			1.29210	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call			323.39210	405.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.02580	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,927.92580	1,844.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			632.15910	715.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			0.05910	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			216.47330	295.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			4.37330	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Put			15.02030	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Call			117.12030	185.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			57.50900	105.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			35.40900	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,567.93060	1,484.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.03060	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			10.90410	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			188.80410	94.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			24.47860	5.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			102.37860	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			312.26190	224.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			4.36190	0.000	15.75	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	13.42	Put		254.42350	164.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		6.52350	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		2.23690	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		274.33690	355.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		622.16470	705.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		0.06470	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		728.38390	644.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		0.48390	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		922.13390	1,005.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		0.03390	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		65.40080	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		37.50080	55.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		479.56910	394.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		1.66910	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,077.98770	994.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.08770	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		912.13410	995.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		0.03410	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		638.71290	554.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		0.81290	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		28.75830	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		70.85830	125.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		572.20250	655.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		0.10250	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		828.18290	744.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		0.28290	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		768.28850	684.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		0.38850	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,327.90000	3,244.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		283.21110	194.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		5.31110	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		1.84510	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		459.74510	374.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		1.31660	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		529.21660	444.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		972.13280	1,055.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		0.03280	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,377.93590	1,294.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		0.03590	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,157.96320	1,074.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		0.06320	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		144.08000	44.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		16.18000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,327.93790	1,244.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		0.03790	0.000	15.75	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	15.00	Put			1,827.92670	1,744.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.02670	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			628.76290	544.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			0.86290	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			64.03170	115.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			31.93170	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			372.85550	455.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			0.75550	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,547.93100	1,464.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.03100	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			331.74370	244.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			3.84370	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,827.90150	2,744.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.00150	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			672.14160	755.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			0.04160	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,827.90000	3,744.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.03920	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,297.93920	1,214.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,172.12930	1,255.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.02930	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			178.96180	255.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			6.86180	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,827.90000	4,744.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,028.00880	944.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			0.10880	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,857.90000	3,774.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			0.09970	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,047.99970	964.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,517.93170	1,434.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.03170	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,827.90000	986,744.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,227.90000	3,144.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			7.51840	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			235.41840	144.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1.05750	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			578.95750	494.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			422.54810	505.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			0.44810	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,627.90000	3,544.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.00000	0.000	15.75	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	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,197.90000	4,114.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1.01420	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			588.91420	504.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.06580	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,147.96580	1,064.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,207.90000	4,124.500	15.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.00000	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,217.90000	4,134.500	15.75	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			678.13410	793.117	24.83	0.9913	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			2.43410	1.017	24.83	0.0087	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			220.91030	311.238	19.60	0.8629	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			45.21030	19.138	19.60	0.1371	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			11.29800	4.553	22.33	0.0365	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			436.99800	546.653	22.33	0.9635	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			218.74030	134.234	15.04	0.5368	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			71.54030	103.534	15.04	0.4632	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			355.78040	254.397	15.69	0.7224	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			40.38040	55.497	15.69	0.2776	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,945.68000	3,829.243	52.15	0.9988	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.28000	0.343	52.15	0.0012	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			135.23410	80.795	15.25	0.3518	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			141.93410	203.695	15.25	0.6482	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			76.28210	42.509	15.55	0.2072	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			245.18210	327.609	15.55	0.7928	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			541.99360	649.803	13.96	0.9457	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			18.19360	9.603	13.96	0.0543	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			303.11550	220.343	15.01	0.5646	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			106.91550	140.543	15.01	0.4354	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			239.74810	174.496	14.47	0.4487	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			178.44810	229.896	14.47	0.5513	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			199.37300	144.144	14.15	0.3850	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			224.47300	286.044	14.15	0.6150	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,581.81850	1,468.118	19.42	0.9542	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			11.51850	14.818	19.42	0.0458	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			818.80070	716.886	17.04	0.8065	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			58.50070	73.586	17.04	0.1935	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			911.77450	808.810	17.49	0.8180	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			59.57450	73.710	17.49	0.1820	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			442.40140	525.715	14.04	0.7765	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			114.60140	80.815	14.04	0.2235	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			421.04280	342.069	15.37	0.5695	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			168.84280	206.969	15.37	0.4305	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,203.30830	4,086.373	29.54	0.9967	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.10830	1.273	29.54	0.0033	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			292.08070	233.309	14.75	0.4257	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			290.18070	348.709	14.75	0.5743	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			353.73520	287.028	15.02	0.4721	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			267.93520	318.628	15.02	0.5279	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			818.32310	723.564	16.92	0.7279	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			120.62310	143.365	16.92	0.2721	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			0.00000	322.575	15.15	0.4849	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			0.00000	328.575	15.15	0.5151	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			311.44290	254.620	14.99	0.4157	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			341.84290	402.621	14.99	0.5843	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,428.64990	4,311.351	23.60	0.9956	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.34990	1.851	23.60	0.0044	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			479.50910	413.934	15.97	0.5152	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			292.20910	344.434	15.97	0.4848	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			694.73540	788.134	14.66	0.7969	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			127.93540	103.534	14.66	0.2031	0.00	0	157,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			503.86050	438.515	16.17	0.5246	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			290.66050	343.115	16.17	0.4754	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			528.97950	473.261	16.65	0.5071	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			346.17950	408.561	16.65	0.4929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			801.25330	730.196	17.58	0.6259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			946.32470	1,052.914	15.03	0.8496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			93.02470	81.514	15.03	0.1504	733,629.60	9,000	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			535.89310	619.148	15.87	0.6455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			302.59310	267.748	15.87	0.3545	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			300.82280	356.392	17.07	0.4385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			647.52280	584.992	17.07	0.5615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,910.41380	2,800.704	22.36	0.9472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			23.71380	32.104	22.36	0.0528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,731.01340	1,632.598	20.13	0.8460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			84.31340	103.998	20.13	0.1540	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			513.25220	459.586	16.58	0.4937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			366.55220	430.986	16.58	0.5063	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,378.43740	1,496.736	15.02	0.9429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			25.13740	25.336	15.02	0.0571	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			480.15160	558.666	16.07	0.6047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			356.85160	317.266	16.07	0.3953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,841.62150	1,741.290	20.36	0.8610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			74.92150	92.690	20.36	0.1390	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			187.45530	225.349	18.24	0.3025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,014.15530	933.949	18.24	0.6975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,852.54890	3,736.583	22.14	0.9844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			5.84890	7.983	22.14	0.0156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			602.36230	690.631	15.66	0.6895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			249.06230	219.231	15.66	0.3105	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,708.18520	4,590.677	22.08	0.9954	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	18.06	Call			1.48520	2.077	22.08	0.0046	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			204.82440	245.572	18.02	0.3250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			941.52440	864.172	18.02	0.6750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,822.82390	3,706.961	22.15	0.9838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			6.12390	8.361	22.15	0.0162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			133.57590	161.902	19.08	0.2278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,310.27590	1,220.502	19.08	0.7722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,477.05900	3,362.758	22.23	0.9741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			10.35900	14.158	22.23	0.0259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			193.06610	231.895	18.17	0.3098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			989.76610	910.496	18.17	0.6902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			424.82120	498.098	16.28	0.5604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			421.52120	376.698	16.28	0.4396	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			223.89630	267.574	17.80	0.3488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			870.59630	796.174	17.80	0.6512	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,783.20920	3,667.490	22.16	0.9828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			6.50920	8.890	22.16	0.0172	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			32.86110	41.287	22.09	0.0662	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,679.56110	2,569.887	22.09	0.9338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			412.50670	483.818	16.33	0.5494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			439.20670	392.418	16.33	0.4506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			137.45410	166.507	19.01	0.2334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,284.15410	1,195.106	19.01	0.7666	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,212.03650	3,099.502	22.29	0.9636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			15.33650	20.902	22.29	0.0364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,892.20030	3,776.103	22.13	0.9852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			5.50030	7.503	22.13	0.0148	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			4.93690	6.727	22.12	0.0134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,961.63690	3,845.327	22.12	0.9866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			0.00000	1,004.474	15.09	0.8334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			0.00000	93.074	15.09	0.1666	660,827.53	7,100	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			0.00000	563.967	16.05	0.6084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			0.00000	312.567	16.05	0.3916	2,219,228.54	7,100	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			5.01390	6.833	22.12	0.0136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,951.71390	3,835.433	22.12	0.9864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			578.78210	520.603	16.82	0.5284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			332.08210	392.003	16.82	0.4716	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,197.86290	1,310.282	14.75	0.9167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			44.56290	38.882	14.75	0.0833	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			5.09200	6.941	22.12	0.0138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,941.79200	3,825.541	22.12	0.9862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			753.33720	851.499	15.28	0.7732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			160.03720	140.099	15.28	0.2268	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,233.26240	1,346.258	14.71	0.9238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			39.96240	34.858	14.71	0.0762	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			0.00000	744.677	17.63	0.6316	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		0.00000	286.077	17.63	0.3684	2,031,145.99	7,100	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		124.98940	151.691	19.25	0.2151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,371.68940	1,280.291	19.25	0.7849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,198.00720	1,111.502	18.77	0.7468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		151.30720	182.902	18.77	0.2532	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		0.00000	625.149	17.21	0.5807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		0.00000	336.549	17.21	0.4193	2,524,116.75	7,500	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		719.23330	652.529	17.31	0.5931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		272.53330	323.929	17.31	0.4069	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,398.20050	1,306.132	19.33	0.7901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		121.50050	147.532	19.33	0.2099	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		760.14720	858.820	15.27	0.7764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		156.84720	137.420	15.27	0.2236	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		316.90380	280.777	15.93	0.3656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		520.20380	602.177	15.93	0.6344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		546.55840	630.660	15.84	0.6529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		293.25840	259.260	15.84	0.3471	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		341.57000	303.285	16.01	0.3842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		494.87000	574.686	16.01	0.6158	1,735,550.21	3,020	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		504.88120	585.564	15.98	0.6232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		331.58120	294.164	15.98	0.3768	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		489.92210	569.308	16.03	0.6121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		346.62210	307.908	16.03	0.3879	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		102.89300	126.219	19.73	0.1827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,549.59300	1,454.819	19.73	0.8173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,027.19650	1,136.038	14.93	0.8746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		73.89650	64.638	14.93	0.1254	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		404.48250	474.484	16.36	0.5422	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		451.18250	403.084	16.36	0.4578	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		367.23770	326.784	16.10	0.4027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		470.53770	548.184	16.10	0.5973	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		831.34030	933.964	15.17	0.8074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		128.04030	112.564	15.17	0.1926	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,832.35980	1,732.180	20.34	0.8598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		75.65980	93.580	20.34	0.1402	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,198.67570	2,093.419	21.11	0.8994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		51.97570	64.819	21.11	0.1006	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,189.07410	1,301.342	14.75	0.9149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		45.77410	39.942	14.75	0.0851	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,620.63400	1,738.931	15.94	0.9606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		17.33400	17.531	15.94	0.0394	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		244.55330	291.596	17.58	0.3741	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		521.89090	467.568	16.66	0.4902	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		383.29090	447.068	16.66	0.5098	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,660.38150	4,543.049	21.89	0.9945	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		1.78150	2.549	21.89	0.0055	0.00	0	60



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			619.33300	558.972	16.95	0.5321	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			350.83300	408.672	16.95	0.4679	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			493.32150	442.511	16.50	0.4584	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			447.02150	514.311	16.50	0.5416	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,620.86890	1,527.185	19.73	0.7942	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			138.76890	163.185	19.73	0.2058	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			576.83220	653.468	16.16	0.6210	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			378.93220	337.468	16.16	0.3790	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,516.02020	1,423.749	19.47	0.7759	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			153.92020	179.749	19.47	0.2241	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			620.36880	692.688	16.44	0.6052	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			447.86880	401.988	16.44	0.3948	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			629.94830	703.025	16.41	0.6111	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			437.44830	392.325	16.41	0.3889	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			463.73350	416.721	16.49	0.4037	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			606.23350	677.421	16.49	0.5963	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			561.14290	628.565	16.65	0.5668	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			518.64290	467.865	16.65	0.4332	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,191.98300	2,091.071	20.68	0.8424	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			116.48300	133.771	20.68	0.1576	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			388.90460	347.458	16.25	0.3590	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			683.40460	760.158	16.25	0.6410	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,071.72990	994.183	18.19	0.6267	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			340.52990	381.183	18.19	0.3733	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,058.16650	981.240	18.16	0.6203	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			351.06650	392.340	18.16	0.3797	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			911.36730	989.294	16.14	0.6875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			373.66730	333.294	16.14	0.3125	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,121.57980	2,024.623	20.24	0.7872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			199.27980	220.623	20.24	0.2128	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,819.70350	1,727.499	19.74	0.7441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,037.47160	3,925.798	23.91	0.9169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			74.90890	81.510	23.93	0.0827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,047.20890	3,935.510	23.93	0.9173	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,027.73600	3,916.086	23.88	0.9166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,727.33540	1,636.821	19.59	0.7289	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			265.03540	292.821	19.59	0.2711	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,947.67360	1,853.320	19.96	0.7635	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			225.37360	249.320	19.96	0.2365	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			75.17160	81.798	23.91	0.0831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			485.97050	533.263	17.77	0.4461	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			627.97340	572.046	16.93	0.4381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			665.67340	728.046	16.93	0.5619	145,609.14	200	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,753.65810	2,649.646	21.23	0.8527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			131.35810	145.646	21.23	0.1473	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			75.43600	82.086	23.88	0.0834	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	12.40	Put			172.06530	150.469	15.61	0.1760	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			709.42520	774.835	16.77	0.5867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			571.72520	518.835	16.77	0.4133	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			514.18030	563.908	17.61	0.4657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			886.48030	817.908	17.61	0.5343	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			948.27050	877.263	17.77	0.5539	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,076.60800	1,000.989	18.08	0.5914	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,632.90330	1,740.102	15.64	0.8899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			95.20330	84.102	15.64	0.1101	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,606.48240	2,503.835	21.00	0.8399	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			144.18240	159.835	21.00	0.1601	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,309.76530	1,406.469	15.61	0.8240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			194.47190	215.332	20.29	0.2083	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			779.98400	850.043	16.53	0.6243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			492.28400	444.043	16.53	0.3757	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			872.80060	948.515	16.25	0.6699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			405.10060	362.515	16.25	0.3301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			434.30800	476.989	18.08	0.4086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			198.36850	174.343	15.69	0.1966	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,379.50370	2,279.269	20.65	0.8174	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			167.20370	185.269	20.65	0.1826	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,652.76330	1,562.383	19.42	0.7164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			280.46330	308.383	19.42	0.2836	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,156.77190	2,059.331	20.29	0.7917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			247.40350	273.499	19.74	0.2559	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			718.48730	784.511	16.74	0.5917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			560.78730	508.511	16.74	0.4083	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			518.09560	468.290	16.61	0.3883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			755.79560	824.290	16.61	0.6117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,236.06850	1,330.343	15.69	0.8034	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,727.31840	1,639.325	19.37	0.6967	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			338.31840	368.525	19.37	0.3033	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,417.42880	2,320.285	20.50	0.7908	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			218.42880	239.485	20.50	0.2092	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,258.37110	1,182.040	18.29	0.5933	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			501.07110	542.940	18.29	0.4067	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,186.10220	1,112.360	18.11	0.5734	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			536.70220	581.160	18.11	0.4266	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			847.82250	908.455	17.03	0.5677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			769.92250	712.455	17.03	0.4323	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,130.52210	1,208.024	16.20	0.6871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			462.62210	422.024	16.20	0.3129	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,898.44970	2,799.971	20.90	0.8006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			236.34970	255.971	20.90	0.1994	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,736.19210	2,851.667	13.85	0.9759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.29210	15.667	13.85	0.0241	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,158.16830	1,238.298	16.16	0.6970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			440.26830	402.298	16.16	0.3030	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,813.75040	1,728.468	19.26	0.6720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			421.65040	454.468	19.26	0.3280	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,181.93480	1,262.918	16.12	0.7050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			424.03480	386.918	16.12	0.2950	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,837.77100	1,752.424	19.31	0.6758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			415.67100	448.424	19.31	0.3242	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,481.18920	1,571.779	15.73	0.7923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			263.28920	235.779	15.73	0.2077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,132.99800	2,044.008	19.79	0.7183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			350.89800	380.008	19.79	0.2817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			823.29990	882.607	17.13	0.5560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			805.39990	746.607	17.13	0.4440	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,852.92980	1,950.225	14.96	0.8780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			135.02980	114.225	14.96	0.1220	2,284,498.00	20,000	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			155.10890	165.379	23.22	0.1294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,147.20890	4,039.379	23.22	0.8706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			155.95340	166.290	23.18	0.1302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,128.05340	4,020.290	23.18	0.8698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,575.89800	1,494.570	18.79	0.6321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			483.79800	520.570	18.79	0.3679	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			155.53010	165.833	23.20	0.1298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,137.63010	4,029.833	23.20	0.8702	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			985.93760	921.991	17.53	0.4905	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			751.13760	805.491	17.53	0.5095	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			882.43390	822.534	17.26	0.4506	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			862.73390	921.334	17.26	0.5494	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,438.93750	1,364.122	18.34	0.5730	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			645.93750	689.922	18.34	0.4270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			656.85650	699.352	18.56	0.4130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,611.75650	1,534.952	18.56	0.5870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,913.73390	3,033.212	12.93	0.9739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.63390	18.812	12.93	0.0261	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,711.00900	1,793.441	15.64	0.7911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			315.90900	279.042	15.64	0.2089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,647.94980	2,556.474	20.17	0.7259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			403.04980	430.874	20.17	0.2741	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,481.85820	1,564.926	16.10	0.7323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			436.75820	400.526	16.10	0.2677	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,563.04910	2,472.506	20.05	0.7170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			418.14910	446.906	20.05	0.2830	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,414.81630	1,495.727	16.19	0.7138	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			479.71630	441.327	16.19	0.2862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,833.04390	1,751.864	18.95	0.6231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			588.14390	626.264	18.95	0.3769	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	12.65	Call			1,609.86610	1,696.823	15.94	0.7651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			364.76610	332.423	15.94	0.2349	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,636.41250	1,724.140	15.91	0.7716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			351.31250	319.740	15.91	0.2284	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,504.03620	2,414.163	19.97	0.7106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			429.13620	458.563	19.97	0.2894	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			654.32800	696.667	18.58	0.4117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,619.22800	1,542.267	18.58	0.5883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			651.81650	693.994	18.59	0.4104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,626.71650	1,549.595	18.59	0.5896	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,634.41480	1,559.967	18.68	0.5602	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			782.91480	828.467	18.68	0.4398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			795.41150	839.800	18.98	0.4289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,795.21150	1,719.200	18.98	0.5711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			792.83790	837.081	18.99	0.4278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,802.63790	1,726.481	18.99	0.5722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			790.27470	834.372	19.00	0.4266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,810.07470	1,733.772	19.00	0.5734	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,824.26490	1,750.630	19.02	0.5496	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			915.86490	963.530	19.02	0.4504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			927.37080	974.173	19.25	0.4408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,980.07080	1,905.173	19.25	0.5592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			924.76960	971.444	19.26	0.4398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,987.46960	1,912.444	19.26	0.5602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			922.18450	968.724	19.27	0.4388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,994.88450	1,919.724	19.27	0.5612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,417.03390	1,480.666	18.21	0.5700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,344.63390	1,285.266	18.21	0.4300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,413.34790	1,476.860	18.22	0.5689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,350.94790	1,291.460	18.22	0.4311	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,409.67410	1,473.067	18.23	0.5677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,357.27410	1,297.667	18.23	0.4323	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,966.34000	2,037.297	19.26	0.5798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,893.14000	1,832.297	19.26	0.4202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,973.83850	2,045.040	19.24	0.5814	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,880.63850	1,820.040	19.24	0.4186	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,970.08490	2,041.159	19.25	0.5806	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,886.88490	1,826.159	19.25	0.4194	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,012.88800	1,949.586	19.40	0.4252	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,004.28800	2,074.086	19.40	0.5748	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,126.81500	2,198.901	19.40	0.5869	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,992.61500	1,930.101	19.40	0.4131	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,123.05690	2,195.029	19.41	0.5861	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,998.85690	1,936.229	19.41	0.4139	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,119.31730	2,191.166	19.41	0.5854	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,005.11730	1,942.366	19.41	0.4146	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
<b>Total \$ / R Option</b>											<b>12,334,605.76</b>	<b>61,020</b>	<b>2,682,876</b>
<b>Total \$ / R</b>											<b>4,522,321,270.86</b>	<b>399,630</b>	<b>4,050,747</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.25550		13.17210			0.0000	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.47140		13.35330			0.0000	0.00	0	568
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.65600		13.53770			0.0000	0.00	0	7
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.83600		13.71790			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.55540		14.43240			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>747</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			2.54980	0.000	15.75	0.0000	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			197,792.54980	189,450.000	15.75	1.0000	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			2.54390	0.000	15.75	0.0000	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			198,792.54390	190,450.000	15.75	1.0000	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			2.55600	0.000	15.75	0.0000	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			196,792.55600	188,450.000	15.75	1.0000	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			28,632.36760	33,978.064	17.19	0.4225	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			68,302.36760	61,838.064	17.19	0.5775	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			28,350.91390	33,654.887	17.21	0.4193	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			69,020.91390	62,514.887	17.21	0.5807	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			28,916.40790	34,304.017	17.16	0.4256	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			67,586.40790	61,164.017	17.16	0.5744	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			57,938.99800	63,452.759	17.28	0.5091	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			76,168.99800	69,852.759	17.28	0.4909	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			57,575.75670	63,060.418	17.30	0.5067	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			76,805.75670	70,460.418	17.30	0.4933	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			58,304.53890	63,847.870	17.27	0.5114	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			75,534.53890	69,247.870	17.27	0.4886	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			73,557.80850	79,005.767	17.47	0.5123	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			94,767.80850	88,405.767	17.47	0.4877	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			73,199.34770	78,625.225	17.49	0.5104	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			95,409.34770	89,025.225	17.49	0.4896	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			73,918.58530	79,388.687	17.46	0.5141	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			94,128.58530	87,788.687	17.46	0.4859	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			141,334.79020	147,685.999	18.22	0.5689	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			135,094.79020	129,145.999	18.22	0.4311	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			140,967.41090	147,306.689	18.23	0.5677	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			135,727.41090	129,766.689	18.23	0.4323	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			141,703.38660	148,066.556	18.21	0.5700	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			134,463.38660	128,526.556	18.21	0.4300	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>747</b>
£ / R	On	18/09/2017	Foreign Exchange Future		17.98200		17.89980			0.0000	716,115,168.00	39,824	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	31/10/2017	Foreign Exchange Future			18.14930		18.03710			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			18.30660		18.19290			0.0000	71,505,579.60	3,906	200,662
£ / R	On	19/03/2018	Foreign Exchange Future			18.60760		18.49300			0.0000	5,489,242.00	295	1,420
£ / R	On	18/06/2018	Foreign Exchange Future			18.90130		18.78610			0.0000	0.00	0	3,383
£ / R	On	17/09/2018	Foreign Exchange Future			19.19150		19.07400			0.0000	211,106.50	11	1,665
£ / R	On	14/06/2019	Foreign Exchange Future			20.07960		19.95600			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>793,321,096.10</b>	<b>44,036</b>	<b>207,173</b>
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			67.74460	0.000	19.12	0.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			167.54460	182.000	19.12	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			609.04980	518.000	19.12	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			8.84980	0.000	19.12	0.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			67.42740	0.000	19.12	0.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			170.51280	18.000	19.12	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			177.62740	28.000	19.12	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			73.31340	0.000	19.12	0.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			163.51340	8.000	19.12	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			0.21090	0.000	19.12	0.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			1,200.01090	1,282.000	19.12	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			70.31280	0.000	19.12	0.0000	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,035.87930	1,134.304	15.96	0.8721	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			78.77930	65.004	15.96	0.1279	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,027.41140	1,125.666	15.95	0.8699	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			80.31140	66.366	15.95	0.1301	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,044.37280	1,142.965	15.96	0.8742	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			77.27280	63.665	15.96	0.1258	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.58700	4.674	24.98	0.0065	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,950.68700	6,838.074	24.98	0.9935	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			625.80910	588.399	17.62	0.4561	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			618.70910	694.999	17.62	0.5439	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,803.85640	1,723.219	19.84	0.7710	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			196.75640	229.819	19.84	0.2290	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.55080	4.628	24.98	0.0065	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,960.65080	6,848.028	24.98	0.9935	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.51500	4.583	24.98	0.0064	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,970.61500	6,857.983	24.98	0.9936	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,654.70960	1,744.506	17.34	0.7577	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			371.70960	346.906	17.34	0.2423	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,085.77250	2,006.477	19.64	0.6920	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			438.77250	474.077	19.64	0.3080	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,647.75510	1,737.401	17.34	0.7562	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			374.75510	349.801	17.34	0.2438	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,640.82180	1,730.312	17.34	0.7547	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			377.82180	352.712	17.34	0.2453	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,804.55900	1,897.491	17.30	0.7883	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			311.55900	289.891	17.30	0.2117	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,582.38540	1,659.615	17.24	0.6686	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			706.28540	668.315	17.24	0.3314	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,593.59080	1,671.665	17.23	0.6713	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			697.49080	660.365	17.23	0.3287	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,587.98030	1,665.633	17.23	0.6699	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			701.88030	664.333	17.23	0.3301	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,738.70980	1,813.769	17.22	0.6486	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			904.70980	862.269	17.22	0.3514	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,733.45030	1,808.137	17.22	0.6475	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			909.45030	866.637	17.22	0.3525	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,728.20430	1,802.768	17.23	0.6462	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			914.20430	871.268	17.23	0.3538	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,481.75830	2,566.972	17.15	0.6725	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,145.75830	1,107.372	17.15	0.3275	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,476.31130	2,561.476	17.16	0.6716	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,150.31130	1,111.876	17.16	0.3284	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,470.88390	2,556.000	17.16	0.6708	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,154.88390	1,116.399	17.16	0.3292	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>793,321,096.10</b>	<b>44,036</b>	<b>209,373</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11900		0.11864			0.0000	16,540.58	139	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12125		0.12075			0.0000	13,337.06	110	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12352		0.12303			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12578		0.12531			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13459		0.13408			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>29,877.64</b>	<b>249</b>	<b>225</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00050	0.000	17.17	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,136.00050	4,100.300	17.17	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	17.17	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,136.00000	5,100.300	17.17	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.03920	0.000	17.17	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,136.03920	3,100.300	17.17	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,106.09420	1,150.771	13.54	0.9298	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			30.89420	26.171	13.54	0.0702	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			439.05280	462.554	16.53	0.5661	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			363.85280	337.954	16.53	0.4339	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			148.23130	159.070	18.94	0.2451	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,073.03130	1,034.470	18.94	0.7549	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			786.58120	816.814	18.23	0.6137	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			483.48120	464.614	18.23	0.3863	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			415.37170	435.479	19.99	0.3853	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,112.27170	1,083.279	19.99	0.6147	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,415.55820	1,462.866	16.33	0.8562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			112.45820	110.666	16.33	0.1438	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			673.77070	698.207	20.27	0.4600	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,143.27070	1,119.907	20.27	0.5400	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			414.93380	434.062	21.56	0.3152	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,884.43380	1,855.761	21.56	0.6848	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,080.82330	1,112.592	18.66	0.6452	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			550.32330	534.292	18.66	0.3548	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,560.91610	1,611.751	19.75	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,153.11610	1,152.651	19.75	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,199.87620	1,249.702	20.91	0.4979	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,792.07620	1,790.602	20.91	0.5021	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,981.87260	2,039.528	17.51	0.7300	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			574.07260	580.428	17.51	0.2700	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>29,877.64</b>	<b>249</b>	<b>225</b>
€ / R	On	18/09/2017	Foreign Exchange Future			15.85200		15.76580			0.0000	470,947,068.00	29,709	0
€ / R	On	27/09/2017	Foreign Exchange Future			15.90290		15.78640			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			16.00500		15.88720			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.11040		15.99140			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.17660		16.05690			0.0000	206,057,530.80	12,738	94,136
€ / R	On	27/12/2017	Foreign Exchange Future			16.20740		16.08780			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.32790		16.20770			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.48590		16.36430			0.0000	11,457,700.50	695	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.79370		16.67110			0.0000	3,358,740.00	200	201
€ / R	On	14/06/2019	Foreign Exchange Future			18.11680		17.98040			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>691,821,039.30</b>	<b>43,342</b>	<b>112,209</b>
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.00000	0.000	14.05	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,714.20000	3,628.000	14.05	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.00000	0.000	14.05	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,694.20000	3,608.000	14.05	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			665.91530	752.000	14.05	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			0.11530	0.000	14.05	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.00000	0.000	14.05	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,704.20000	3,618.000	14.05	1.0000	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			24.42740	11.194	16.01	0.0637	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			500.82740	604.094	16.01	0.9363	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			102.05890	70.228	13.02	0.1850	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			569.25890	655.228	13.02	0.8150	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			195.58150	158.612	13.91	0.2580	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			676.98150	759.012	13.91	0.7420	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			569.46010	503.627	15.26	0.4924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			76.67340	90.780	18.55	0.1266	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,079.77340	1,974.180	18.55	0.8734	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	18.07	Call			75.88450	89.885	18.56	0.1255	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,088.98450	1,983.285	18.56	0.8745	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			14.86680	16.795	15.15	0.0339	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			77.47190	91.681	18.54	0.1277	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,070.57190	1,965.081	18.54	0.8723	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			508.61070	573.707	14.99	0.5730	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			451.71070	397.107	14.99	0.4270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			426.36010	480.227	15.26	0.5076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,359.18930	5,240.278	23.83	0.9892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			607.19000	680.930	14.72	0.6395	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			350.29000	304.330	14.72	0.3605	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			720.01990	802.316	14.46	0.7050	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			263.11990	225.716	14.46	0.2950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,941.76680	2,063.395	15.15	0.9661	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			360.56400	407.203	15.63	0.4487	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			791.58650	713.631	15.90	0.5919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			318.48650	360.231	15.90	0.4081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			299.31030	338.746	16.04	0.3888	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			842.41030	762.146	16.04	0.6112	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.08930	6.878	23.83	0.0108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,069.98480	2,191.238	15.62	0.9708	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			13.08480	14.638	15.62	0.0292	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			693.66400	620.603	15.63	0.5513	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			284.68120	246.684	14.60	0.3010	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			752.48120	834.084	14.60	0.6990	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			406.73420	361.204	15.09	0.3431	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			814.43420	889.104	15.09	0.6569	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,655.87540	1,761.592	14.72	0.8534	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			151.57540	135.692	14.72	0.1466	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,647.94370	1,753.453	14.72	0.8518	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			153.64370	137.553	14.72	0.1482	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,663.82980	1,769.749	14.71	0.8549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			149.52980	133.849	14.71	0.1451	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			54.18970	50.498	15.58	0.0617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,418.48970	2,536.398	15.58	0.9383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,508.65410	1,610.206	14.82	0.8221	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			194.35410	174.306	14.82	0.1779	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,471.17230	1,571.541	14.84	0.8134	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			206.87230	185.641	14.84	0.1866	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			819.64410	753.131	16.07	0.4804	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			683.94410	739.031	16.07	0.5196	0.00	0	643
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			385.84580	355.524	15.22	0.2515	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,560.25430	1,652.959	15.21	0.7518	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			379.15430	349.259	15.21	0.2482	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,553.58830	1,646.082	15.22	0.7502	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			382.48830	352.382	15.22	0.2498	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	15.51	Call			1,546.94580	1,639.224	15.22	0.7485	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,115.15280	2,199.059	16.21	0.6713	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			994.75280	942.259	16.21	0.3287	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,110.12870	2,193.891	16.22	0.6702	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			999.72870	947.091	16.22	0.3298	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,105.11720	2,188.735	16.23	0.6692	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,004.71720	951.935	16.23	0.3308	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>254,801</b>
<b>Total € / R</b>												<b>691,821,039.30</b>	<b>43,342</b>	<b>367,010</b>
AUS / R	On	18/09/2017	Foreign Exchange Future			10.59660		10.54340			0.0000	101,377,672.20	9,567	0
AUS / R	On	18/12/2017	Foreign Exchange Future			10.73100		10.67610			0.0000	1,416,492.00	132	16,168
AUS / R	On	27/12/2017	Foreign Exchange Future			10.74460		10.68950			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.86730		10.81140			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.99740		10.94230			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.50330		11.44170			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>102,794,164.20</b>	<b>9,699</b>	<b>17,668</b>
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.01450	0.000	16.09	0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,626.61450	1,573.400	16.09	1.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.01450	0.000	16.09	0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,636.61450	1,583.400	16.09	1.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.01450	0.000	16.09	0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,646.61450	1,593.400	16.09	1.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,256.77480	1,211.660	18.50	0.8521	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			61.92650	71.594	18.52	0.1460	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,265.82650	1,220.594	18.52	0.8540	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			63.83850	73.742	18.49	0.1497	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,247.73850	1,202.742	18.49	0.8503	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			62.87480	72.660	18.50	0.1479	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			781.30000	828.897	15.33	0.8251	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			91.80000	84.297	15.33	0.1749	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			773.43400	820.882	15.33	0.8219	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			93.93400	86.282	15.33	0.1781	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			789.20250	836.945	15.33	0.8283	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			89.70250	82.345	15.33	0.1717	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			169.20740	155.557	15.89	0.2126	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			973.19990	1,015.299	15.89	0.7848	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			171.79990	157.999	15.89	0.2152	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			988.04320	1,030.445	15.89	0.7900	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			166.64320	153.145	15.89	0.2100	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			980.60740	1,022.857	15.89	0.7874	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			801.17860	836.380	14.91	0.6640	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			358.87860	338.980	14.91	0.3360	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			795.51960	830.567	14.92	0.6612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			363.21960	343.167	14.92	0.3388	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			806.86810	842.220	14.90	0.6668	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			354.56810	334.820	14.90	0.3332	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			658.00160	635.002	14.46	0.3743	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,089.57100	1,128.377	14.45	0.6294	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			647.87100	625.077	14.45	0.3706	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,084.62610	1,123.329	14.46	0.6275	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			652.92610	630.029	14.46	0.3725	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,079.70160	1,118.302	14.46	0.6257	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>102,794,164.20</b>	<b>9,699</b>	<b>17,668</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.86910		10.81370			0.0000	13,042,920.00	1,200	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.03080		10.96680			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.18150		11.11720			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.17770		11.11720			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>13,042,920.00</b>	<b>1,200</b>	<b>500</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.38480	0.000	15.12	0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			477.68480	420.900	15.12	1.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.30440	0.000	15.12	0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			487.60440	430.900	15.12	1.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			1.47120	0.000	15.12	0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			467.77120	410.900	15.12	1.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			559.30300	611.520	14.22	0.7506	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			132.50300	120.720	14.22	0.2494	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			552.54830	604.538	14.24	0.7462	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			135.74830	123.738	14.24	0.2538	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			566.10730	618.551	14.21	0.7551	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			129.30730	117.751	14.21	0.2449	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,145.37350	1,201.234	14.67	0.8559	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			98.17350	89.735	14.67	0.1441	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,137.23960	1,192.713	14.66	0.8539	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			100.03960	91.213	14.66	0.1461	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,153.53150	1,209.774	14.69	0.8579	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			96.33150	88.274	14.69	0.1421	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			721.55560	758.009	14.80	0.6248	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			424.35560	400.309	14.80	0.3752	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			716.36740	752.685	14.81	0.6220	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			429.16740	404.985	14.81	0.3780	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			726.77380	763.368	14.79	0.6276	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			419.57380	395.668	14.79	0.3724	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>												<b>13,042,920.00</b>	<b>1,200</b>	<b>500</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.81750		13.71250			0.0000	51,898,530.00	3,756	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.10820		13.97990			0.0000	1,410,820.00	100	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.39500		14.26550			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.67850		14.54830			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69340		15.54930			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>53,309,350.00</b>	<b>3,856</b>	<b>1,215</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.09670	0.000	16.00	0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,677.59670	1,572.500	16.00	1.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.09620	0.000	16.00	0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,687.59620	1,582.500	16.00	1.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.09720	0.000	16.00	0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,667.59720	1,562.500	16.00	1.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			447.74620	518.596	17.08	0.5429	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			497.84620	440.396	17.08	0.4571	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			443.63170	513.769	17.09	0.5396	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			503.73170	445.569	17.09	0.4604	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			451.89410	523.456	17.07	0.5463	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			491.99410	435.256	17.07	0.4537	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			743.12720	820.017	17.19	0.5801	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			627.62720	575.017	17.19	0.4199	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			738.63410	815.156	17.20	0.5778	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			633.13410	580.156	17.20	0.4222	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			747.64040	824.902	17.18	0.5824	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			622.14040	569.902	17.18	0.4176	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			861.51680	935.727	17.07	0.5567	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			843.21680	787.227	17.07	0.4433	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			857.41920	931.363	17.08	0.5549	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			849.11920	792.863	17.08	0.4451	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			853.33560	927.019	17.10	0.5531	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			855.03560	798.519	17.10	0.4469	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			900.05270	858.463	16.02	0.3437	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,719.33890	1,822.175	16.01	0.6587	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			890.03890	848.775	16.01	0.3413	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,714.34250	1,817.012	16.01	0.6575	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			895.04250	853.612	16.01	0.3425	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,709.35270	1,811.863	16.02	0.6563	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>53,309,350.00</b>	<b>3,856</b>	<b>1,215</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01740		2.01080			0.0000	20,174.00	10	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03780		2.02840			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.05470		2.04600			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
CNH / R	On	18/06/2018	Foreign Exchange Future			2.07120		2.06290			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05560		2.04860			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>20,174.00</b>	<b>10</b>	<b>0</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			0.29640	0.000	16.42	0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,392.29640	1,326.000	16.42	1.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			0.19310	0.000	16.42	0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,492.19310	1,426.000	16.42	1.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			0.45820	0.000	16.42	0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,292.45820	1,226.000	16.42	1.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			325.86220	314.536	15.79	0.2969	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,143.37910	1,229.223	15.70	0.7475	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			259.37910	251.223	15.70	0.2525	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,073.68350	1,158.214	15.70	0.7261	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			289.68350	280.214	15.70	0.2739	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,009.86220	1,092.536	15.79	0.7031	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,540.56970	1,604.025	16.34	0.7107	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			480.56970	457.025	16.34	0.2893	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,675.46670	1,741.994	16.36	0.7404	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			415.46670	394.994	16.36	0.2596	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,607.20970	1,672.224	16.35	0.7257	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			447.20970	425.224	16.35	0.2743	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,389.76340	1,440.757	16.55	0.5973	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			960.76340	928.757	16.55	0.4027	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,341.48420	1,391.325	16.61	0.5838	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,012.48420	979.325	16.61	0.4162	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,439.48920	1,491.637	16.49	0.6109	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			910.48920	879.637	16.49	0.3891	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,139.20610	2,184.584	16.82	0.6102	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,453.20610	1,428.584	16.82	0.3898	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,092.08110	2,136.778	16.86	0.6014	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,506.08110	1,480.778	16.86	0.3986	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,187.29070	2,233.360	16.79	0.6190	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,401.29070	1,377.360	16.79	0.3810	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>20,174.00</b>	<b>10</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.13020		2.12440			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18260		2.16570			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22430		2.20770			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.26710		2.24940			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.45170		2.43100			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			0.05410	0.000	17.56	0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,744.03480	1,802.000	17.56	1.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			0.03480	0.000	17.56	0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,644.04320	1,702.000	17.56	1.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			0.04320	0.000	17.56	0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,544.05410	1,602.000	17.56	1.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,701.75260	1,853.607	15.85	0.8600	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			144.75260	127.607	15.85	0.1400	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,621.28120	1,771.193	15.89	0.8451	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			164.28120	145.193	15.89	0.1549	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,784.00090	1,937.677	15.81	0.8741	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			127.00090	111.677	15.81	0.1259	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,212.55510	1,295.818	17.09	0.5898	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			935.55510	852.818	17.09	0.4102	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,166.69920	1,246.972	17.17	0.5749	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			989.69920	903.972	17.17	0.4251	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,259.97140	1,346.257	17.02	0.6048	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			882.97140	803.257	17.02	0.3952	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,159.94400	1,071.848	16.73	0.4139	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,409.80100	1,496.347	16.80	0.5739	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,215.80100	1,125.347	16.80	0.4261	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,499.38410	1,590.673	16.65	0.5984	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,105.38410	1,019.673	16.65	0.4016	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,453.94400	1,542.848	16.73	0.5861	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,783.48820	3,930.676	16.60	0.7676	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			873.48820	813.676	16.60	0.2324	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,716.36650	3,861.804	16.61	0.7610	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			906.36650	844.804	16.61	0.2390	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,650.02230	3,793.682	16.61	0.7543	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			940.02230	876.682	16.61	0.2457	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69580		1.68500			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72760		1.71250			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75510		1.73990			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.78610		1.76630			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88140		1.86570			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.02120	0.000	16.33	0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,550.02120	2,442.000	16.33	1.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.02100	0.000	16.33	0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,650.02100	2,542.000	16.33	1.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.02080	0.000	16.33	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
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,750.02080	2,642.000	16.33	1.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			343.24090	408.625	17.14	0.4050	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			918.24090	832.625	17.14	0.5950	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			316.93800	378.668	17.32	0.3812	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			991.93800	902.668	17.32	0.6188	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			371.70880	440.885	16.95	0.4297	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			846.70880	764.885	16.95	0.5703	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			830.16480	909.521	16.91	0.5525	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			831.16480	758.521	16.91	0.4475	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			788.93830	865.089	17.01	0.5336	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			889.93830	814.089	17.01	0.4664	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			873.33100	955.943	16.80	0.5717	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			774.33100	704.943	16.80	0.4283	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,067.36960	1,170.561	16.93	0.5690	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,004.36960	909.561	16.93	0.4310	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,026.42550	1,126.749	17.04	0.5537	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,063.42550	965.749	17.04	0.4463	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,109.89620	1,216.009	16.83	0.5844	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			946.89620	855.009	16.83	0.4156	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,163.56280	2,262.325	17.19	0.6490	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,206.56280	1,148.324	17.19	0.3510	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,258.98980	2,362.375	17.03	0.6682	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,101.98980	1,048.375	17.03	0.3318	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,210.70720	2,311.779	17.11	0.6586	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,153.70720	1,097.779	17.11	0.3414	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12850		0.12800			0.0000	0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12870		0.12780			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12830		0.12740			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12720		0.12660			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12070			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.69730		1.68510			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72900		1.71190			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75650		1.73910			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78360		1.76610			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.87700			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.65250		9.58470			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.76700		9.70110			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.88610		9.82030			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.00170		9.93620			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.46160		10.37840			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,005.31680	937.500	18.89	1.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.01730	0.000	18.89	0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			985.31730	917.500	18.89	1.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.01700	0.000	18.89	0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			995.31700	927.500	18.89	1.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.01680	0.000	18.89	0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			268.06170	305.943	16.78	0.4958	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			376.96170	348.943	16.78	0.5042	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			264.27070	301.805	16.80	0.4910	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			383.17070	354.805	16.80	0.5090	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			271.90030	310.130	16.75	0.5006	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			370.80030	343.131	16.75	0.4994	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			658.75560	702.331	16.58	0.6715	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			288.45560	266.231	16.58	0.3285	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			652.96360	696.333	16.59	0.6681	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			292.66360	270.233	16.59	0.3319	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			664.58680	708.363	16.57	0.6748	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			284.28680	262.263	16.57	0.3252	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			584.86060	625.311	15.81	0.5744	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			488.66060	463.611	15.81	0.4256	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			580.20610	620.469	15.82	0.5715	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			494.00610	468.769	15.82	0.4285	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			589.54910	630.183	15.80	0.5773	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			483.34910	458.483	15.80	0.4227	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,062.11060	1,115.124	15.26	0.6424	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			603.71060	573.524	15.26	0.3576	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,057.08350	1,109.684	15.26	0.6405	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			608.68350	578.084	15.26	0.3595	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,067.15910	1,120.579	15.25	0.6443	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			598.75910	568.979	15.25	0.3557	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30430		1.30140			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32030		1.31180			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33270		1.32160			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	18/06/2018	Foreign Exchange Future			1.34640		1.33160			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37320		1.36090			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			686.00000	657.000		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			786.00000	757.000		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			586.00000	557.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			118.00000	203.000		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			18.00000	103.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	3.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			82.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			216.00000	327.000		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			116.00000	227.000		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			16.00000	127.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	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	1.32	Call			116.00000	264.000		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			16.00000	164.000		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			216.00000	364.000		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			409.00000	532.000		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			309.00000	432.000		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			509.00000	632.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.35660		1.35890			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.35890		1.36240			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.36260		1.36600			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36610		1.36950			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,270</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,270</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	18/09/2017	Foreign Exchange Future				1.19590		1.19690			0.0000	6,158,885.00	5,150	0
QUANTO €On	18/12/2017	Foreign Exchange Future				1.20080		1.20250			0.0000	6,184,120.00	5,150	5,150
QUANTO €On	19/03/2018	Foreign Exchange Future				1.20720		1.20880			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future				1.21380		1.21530			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>12,343,005.00</b>	<b>10,300</b>	<b>5,150</b>
<b>Total QUANTO € / \$</b>												<b>12,343,005.00</b>	<b>10,300</b>	<b>5,150</b>
RAIN On	18/09/2017	Foreign Exchange Future				23,738.37000		23,627.31000			0.0000	0.00	0	0
RAIN On	18/12/2017	Foreign Exchange Future				24,143.32000		23,988.03000			0.0000	0.00	0	0
RAIN On	19/03/2018	Foreign Exchange Future				24,519.28000		24,364.84000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On	18/09/2017	Foreign Exchange Future				9.84880		9.79250			0.0000	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Future				10.00870		9.93800			0.0000	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Future				10.15860		10.08830			0.0000	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Future				10.30600		10.23550			0.0000	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Future				10.88910		10.81690			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Call				169.21800	218.800	15.14	1.0000	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Put				6.71800	0.000	15.14	0.0000	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Call				160.17050	208.800	15.14	1.0000	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Put				7.67050	0.000	15.14	0.0000	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Call				151.24440	198.800	15.14	1.0000	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Put				8.74440	0.000	15.14	0.0000	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Option	9.81	Call				354.50600	405.697	14.99	0.6200	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Option	9.81	Put				226.50600	206.997	14.99	0.3800	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Option	9.82	Call				349.25220	400.092	15.00	0.6147	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Option	9.82	Put				231.25220	211.392	15.00	0.3853	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Option	9.80	Call				359.81510	411.358	14.97	0.6252	0.00	0	0
SGD / R On	18/12/2017	Foreign Exchange Option	9.80	Put				221.81510	202.658	14.97	0.3748	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Option	9.96	Call				506.36520	548.479	15.61	0.5926	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Option	9.96	Put				378.06520	349.879	15.61	0.4074	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Option	9.97	Call				501.50300	543.358	15.62	0.5890	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Option	9.97	Put				383.20300	354.758	15.62	0.4110	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Option	9.95	Call				511.26220	553.634	15.60	0.5962	0.00	0	0
SGD / R On	19/03/2018	Foreign Exchange Option	9.95	Put				372.96220	345.034	15.60	0.4038	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Option	10.10	Call				604.45490	645.181	15.23	0.5867	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Option	10.10	Put				468.95490	439.181	15.23	0.4133	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Option	10.11	Call				599.75340	640.269	15.25	0.5838	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Option	10.11	Put				474.25340	444.269	15.25	0.4162	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Option	10.09	Call				609.18380	650.121	15.22	0.5897	0.00	0	0
SGD / R On	18/06/2018	Foreign Exchange Option	10.09	Put				463.68380	434.121	15.22	0.4103	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,299.30040	1,350.645	15.18	0.7005	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			482.40040	461.545	15.18	0.2995	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,293.37900	1,344.662	15.18	0.6987	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			486.47900	465.562	15.18	0.3013	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,305.24200	1,356.648	15.17	0.7023	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			478.34200	457.548	15.17	0.2977	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.82280		3.82790			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.77570		3.78630			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.73500		3.74470			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.69610		3.70740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57250		3.58200			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>18,650</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			277.92410	272.800	13.85	1.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.02410	0.000	13.85	0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			267.92740	262.800	13.85	1.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.02740	0.000	13.85	0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			287.92120	282.800	13.85	1.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.02120	0.000	13.85	0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			125.68680	122.841	13.90	0.5681	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			79.38680	87.141	13.90	0.4319	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			119.88130	117.391	13.88	0.5530	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			83.58130	91.691	13.88	0.4470	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			131.64440	128.441	13.91	0.5832	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			75.34440	82.741	13.91	0.4168	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			290.07110	282.005	14.76	0.7327	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			65.37110	67.005	14.76	0.2673	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			282.66300	274.681	14.72	0.7241	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			67.96300	69.681	14.72	0.2759	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			297.55890	289.412	14.81	0.7410	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			62.85890	64.412	14.81	0.2590	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			212.47130	206.466	15.21	0.5476	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			175.07130	180.366	15.21	0.4524	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			223.08240	216.790	15.23	0.5640	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			165.68240	170.690	15.23	0.4360	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			217.73600	211.587	15.22	0.5558	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			170.33600	175.487	15.22	0.4442	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			317.93510	313.794	15.67	0.5640	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			265.93510	271.294	15.67	0.4360	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			312.88410	308.818	15.66	0.5586	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			270.88410	276.318	15.66	0.4414	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			323.04010	318.822	15.68	0.5694	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			261.04010	266.322	15.68	0.4306	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>18,650</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38440		1.38440			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36790		1.36450			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34770		1.34460			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.32920		1.32530			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.22060			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>6 176 668 291.34</b>	<b>451,302</b>	<b>1,737,823</b>
<b>Total Options</b>												<b>12 334 605.76</b>	<b>61,020</b>	<b>2,939,877</b>
<b>Grand Total:</b>												<b>6,189,002,897.10</b>	<b>512,322</b>	<b>4,677,700</b>