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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/08/2017 Foreign Exchange Future			13.03250		12.98710			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.01970		12.98710			0.0000	0.00	0	5,842
\$ / R On 01/09/2017 Foreign Exchange Future			13.01970		12.98710			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.02610		12.99470			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.02830		12.99840			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.04970		13.02230			0.0000	467,818,695.30	35,849	770,023
\$ / R On 26/09/2017 Foreign Exchange Future			13.06900		13.04000			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.07140		13.04220			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.07390		13.04440			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.07630		13.04660			0.0000	0.00	0	3,013
\$ / R On 13/10/2017 Foreign Exchange Future			13.10560		13.07470			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.12570		13.09480			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.13370		13.10290			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.15990		13.12910			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.16790		13.13710			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.19820		13.16740			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.20230		13.17140			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.23210		13.20110			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.23800		13.20700			0.0000	152,197,286.00	11,497	126,566
\$ / R On 22/12/2017 Foreign Exchange Future			13.24600		13.21500			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.25590		13.22480			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.26780		13.23670			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.28170		13.25060			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.32540		13.29410			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.32740		13.29610			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.35120		13.31980			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.35520		13.32380			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.41820		13.38670			0.0000	916,489,896.40	68,302	113,710
\$ / R	On	25/04/2018	Foreign Exchange Future			13.49060		13.45900			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.52180		13.49030			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.52970		13.49810			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.59540		13.56380			0.0000	6,634,555.20	488	103,550
\$ / R	On	02/07/2018	Foreign Exchange Future			13.62220		13.59050			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.65660		13.62490			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.70250		13.67070			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.77140		13.74060			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.88910		13.85930			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.95310		13.92390			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.07900		14.05100			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.14710		14.11970			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.32880		14.30310			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.18490		15.16850			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.29680		15.28140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.41370		15.39930			0.0000	0.00	0	184,000
Total \$ / R Future												1,543,140,432.90	116,136	1,408,069
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			79.33450	17.500	12.62	1.0000	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			16.43450	0.000	12.62	0.0000	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			44.45190	15.635	12.90	0.2845	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			61.55190	65.335	12.90	0.7155	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			246.12810	272.627	16.66	0.9557	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			9.02810	2.927	16.66	0.0443	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			466.42920	432.164	22.03	0.9765	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			3.52920	1.864	22.03	0.0235	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			68.80640	38.776	12.49	0.4331	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			55.90640	58.476	12.49	0.5669	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			302.43110	270.787	13.97	0.8574	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			17.13110	16.887	13.97	0.1426	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			4.37300	3.453	16.21	0.0285	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			552.77300	581.753	16.21	0.9715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			220.43840	195.412	12.75	0.5778	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			112.73840	115.112	12.75	0.4222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			448.07400	471.470	12.94	0.8854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			25.77400	21.770	12.94	0.1146	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			825.86980	853.171	14.67	0.9788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			3.56980	3.471	14.67	0.0212	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			925.71470	897.558	16.15	0.9618	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	13.94	Call		8.01470	7.258	16.15	0.0382	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,477.81950	3,450.411	30.75	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.11950	0.111	30.75	0.0005	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		344.25530	316.332	13.44	0.7271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		66.55530	66.031	13.44	0.2729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		22.78290	20.968	14.79	0.1016	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		630.48290	601.268	14.79	0.8984	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		18.01960	16.367	15.08	0.0813	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		695.71960	666.667	15.08	0.9187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		790.54870	761.928	15.53	0.9407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		12.84870	11.628	15.53	0.0593	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,529.03510	1,501.514	19.10	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		1.33510	1.214	19.10	0.0067	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,309.97070	1,282.391	17.90	0.9885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		2.27070	2.091	17.90	0.0115	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,698.61800	1,671.135	20.05	0.9955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		0.91800	0.835	20.05	0.0045	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,479.19930	1,451.664	18.82	0.9925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		1.49930	1.364	18.82	0.0075	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,978.22810	1,950.783	21.61	0.9974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		0.52810	0.483	21.61	0.0026	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		537.09790	562.323	13.05	0.9278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		14.79790	12.623	13.05	0.0722	0.00	0	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		109.38710	111.528	12.79	0.4123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		227.08710	201.828	12.79	0.5877	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		288.99180	306.372	12.71	0.7520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		66.69180	56.672	12.71	0.2480	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,024.29700	1,051.524	16.16	0.9891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		1.99700	1.824	16.16	0.0109	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		512.58670	483.452	14.26	0.8476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		34.88670	33.152	14.26	0.1524	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,977.85290	2,950.441	27.51	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.15290	0.141	27.51	0.0007	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,181.08690	1,153.425	17.31	0.9829	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		3.38690	3.125	17.31	0.0171	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,977.77840	3,950.384	33.68	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.07840	0.084	33.68	0.0003	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1.60950	1.464	18.65	0.0081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,449.30950	1,421.764	18.65	0.9919	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,668.67860	1,641.190	19.88	0.9952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		0.97860	0.890	19.88	0.0048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		164.89340	174.124	12.48	0.5589	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		142.59340	124.424	12.48	0.4411	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,977.70340	4,950.304	33.68	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.00340	0.004	33.68	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		48.29810	46.946	13.85	0.2054	0.00	0	100

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	13.40	Put			425.99810	397.247	13.85	0.7946	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,007.77170	3,980.377	33.68	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.07170	0.077	33.68	0.0003	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			3.17350	2.935	17.40	0.0161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,200.87350	1,173.235	17.40	0.9839	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,777.80820	3,750.401	32.70	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.10820	0.101	32.70	0.0004	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,977.70000	986,950.300	33.68	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	33.68	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,377.82450	3,350.415	30.11	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.12450	0.115	30.11	0.0005	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			2.32920	2.155	17.85	0.0119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,300.02920	1,272.455	17.85	0.9881	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			15.21580	13.789	15.30	0.0695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			742.91580	714.089	15.30	0.9305	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.02540	0.027	33.68	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,347.72540	4,320.327	33.68	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			325.88750	345.052	12.77	0.7917	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			53.58750	45.352	12.77	0.2083	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			14.70980	13.326	15.35	0.0673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			752.40980	723.626	15.35	0.9327	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.02460	0.026	33.68	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,357.72460	4,330.326	33.68	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.02390	0.026	33.68	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,367.72390	4,340.326	33.68	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.44140	0.405	22.17	0.0021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,078.14140	2,050.705	22.17	0.9979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			56.73770	55.734	13.65	0.2373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			384.43770	356.034	13.65	0.7627	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			500.89910	525.483	13.01	0.9126	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			18.59910	15.783	13.01	0.0874	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			186.50950	197.412	12.53	0.6009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			124.20950	107.712	12.53	0.3991	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			442.96950	414.111	13.93	0.8063	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			45.26950	43.811	13.93	0.1937	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			106.12290	108.040	12.83	0.4025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			233.82290	208.340	12.83	0.5975	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,718.58020	1,691.101	20.16	0.9957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.88020	0.801	20.16	0.0043	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			886.86820	858.595	15.97	0.9567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			9.16820	8.295	15.97	0.0433	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			77.93010	78.040	13.24	0.3124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			305.63010	278.340	13.24	0.6876	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			494.94130	465.855	14.18	0.8381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			37.24130	35.555	14.18	0.1619	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			649.03580	619.836	14.87	0.9046	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	13.65	Call		21.33580	19.535	14.87	0.0954	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		99.70340	85.717	12.59	0.3387	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		222.00340	235.417	12.59	0.6613	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		491.96540	516.371	13.00	0.9085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		19.66540	16.671	13.00	0.0915	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		800.12170	771.539	15.57	0.9425	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		12.42170	11.239	15.57	0.0575	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		776.47210	803.813	14.29	0.9747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		4.17210	4.113	14.29	0.0253	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		268.75380	242.272	13.04	0.6444	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		91.05380	91.972	13.04	0.3556	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		984.25560	956.251	16.42	0.9684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		6.55560	5.950	16.42	0.0316	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,230.57960	1,202.973	17.54	0.9853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		2.87960	2.673	17.54	0.0147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		766.60680	793.956	14.22	0.9738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		4.30680	4.256	14.22	0.0262	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		468.76640	439.777	14.06	0.8228	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		41.06640	39.477	14.06	0.1772	0.00	0	4,375
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		385.92880	357.353	13.99	0.6917	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		95.92880	96.353	13.99	0.3083	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		525.19040	495.010	14.75	0.7792	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		67.39040	66.410	14.75	0.2208	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,088.65790	4,059.345	33.62	0.9979	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.85790	0.745	33.62	0.0021	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		283.89660	257.165	13.53	0.5765	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		148.29660	151.065	13.53	0.4235	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		217.70410	224.342	13.06	0.5533	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		191.10410	168.042	13.06	0.4467	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		385.50740	356.284	14.22	0.5960	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		180.20740	181.884	14.22	0.4040	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,732.52730	1,701.014	18.18	0.9546	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		17.32730	16.714	18.18	0.0454	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		975.64730	943.067	16.44	0.8384	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		70.44730	68.767	16.44	0.1616	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,066.13440	1,033.546	16.77	0.8481	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		69.03440	67.246	16.77	0.1519	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		391.43790	400.955	13.58	0.6293	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		208.53790	187.255	13.58	0.3707	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		565.00690	533.844	15.00	0.6664	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		167.90690	167.544	15.00	0.3336	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,348.46960	4,317.549	25.62	0.9968	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		1.36960	1.249	25.62	0.0032	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		483.18180	453.821	14.77	0.5789	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		252.28180	253.721	14.77	0.4211	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		966.80410	933.903	16.49	0.7773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			123.90410	121.803	16.49	0.2227	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,573.78820	4,543.292	21.68	0.9965	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.18820	1.492	21.68	0.0035	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			602.71860	573.396	15.31	0.6023	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			270.11860	271.596	15.31	0.3977	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			627.63180	597.683	15.44	0.6093	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			269.03180	269.983	15.44	0.3907	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			648.19950	619.698	15.76	0.5864	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			319.29950	321.798	15.76	0.4136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			4.30720	5.537	20.75	0.0111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,087.30720	4,057.537	20.75	0.9889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			121.41180	120.652	18.23	0.1766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,514.41180	1,482.652	18.23	0.8234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			4.24110	5.456	20.75	0.0110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,097.24110	4,067.456	20.75	0.9890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			847.29570	817.043	16.39	0.6617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			254.29570	255.043	16.39	0.3383	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,540.99170	1,509.170	18.28	0.8279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			117.99170	117.170	18.28	0.1721	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			4.17600	5.376	20.75	0.0108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,107.17600	4,077.376	20.75	0.9892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			411.67710	388.733	14.93	0.4513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			468.67710	476.733	14.93	0.5487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			491.93890	500.711	14.85	0.5672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			384.93890	362.711	14.85	0.4328	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,339.11260	1,306.794	17.77	0.7920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			146.11260	144.794	17.77	0.2080	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			455.16930	462.802	14.98	0.5376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			428.16930	404.802	14.98	0.4624	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			442.19980	449.213	15.03	0.5267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			445.19980	421.213	15.03	0.4733	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			100.44790	99.336	18.59	0.1487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,693.44790	1,661.336	18.59	0.8513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			923.30330	943.790	13.88	0.8149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			116.30330	105.790	13.88	0.1851	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			370.07510	374.036	15.45	0.4598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			563.07510	536.036	15.45	0.5402	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			468.97480	443.609	15.09	0.4878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			425.97480	431.609	15.09	0.5122	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			745.19940	761.208	14.13	0.7339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			188.19940	173.208	14.13	0.2661	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,978.29040	1,945.865	19.15	0.8860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			75.29040	73.866	19.15	0.1140	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,346.00630	2,313.458	19.85	0.9182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			53.00630	51.458	19.85	0.0818	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,074.44340	1,097.300	13.72	0.8666	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			77.44340	69.300	13.72	0.1334	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,485.39250	1,514.442	14.18	0.9419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			28.39250	26.442	14.18	0.0581	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			229.43460	229.698	16.65	0.3100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			932.43460	901.698	16.65	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			848.53540	867.717	13.97	0.7842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			141.53540	129.717	13.97	0.2158	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			482.52170	491.006	14.88	0.5598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			395.52170	373.006	14.88	0.4402	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			279.20540	280.602	16.16	0.3660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			772.20540	742.601	16.16	0.6340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,055.56650	3,025.321	20.62	0.9599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			22.56650	23.321	20.62	0.0401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,876.32850	1,843.987	18.95	0.8747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			83.32850	81.987	18.95	0.1253	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			629.87430	601.869	15.68	0.5732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			336.87430	339.869	15.68	0.4268	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,253.68900	1,278.885	13.55	0.9126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			46.68900	40.885	13.55	0.0874	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			434.01710	440.337	15.06	0.5194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			457.01710	432.337	15.06	0.4806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,987.60330	1,955.172	19.17	0.8870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			74.60330	73.172	19.17	0.1130	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			178.52530	177.743	17.27	0.2490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,151.52530	1,119.743	17.27	0.7510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,997.94710	3,968.305	20.75	0.9875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.94710	6.305	20.75	0.0125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			541.30730	551.585	14.69	0.6046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			334.30730	313.585	14.69	0.3954	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,854.25900	4,823.710	20.75	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.25900	1.710	20.75	0.0038	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			193.99420	193.506	17.06	0.2680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,076.99420	1,045.506	17.06	0.7320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,968.17960	3,938.579	20.74	0.9870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			5.17960	6.579	20.74	0.0130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			129.81060	128.546	18.07	0.1870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,452.81060	1,420.546	18.07	0.8130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,622.23520	3,592.716	20.70	0.9799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			9.23520	10.716	20.70	0.0201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			183.52650	182.837	17.20	0.2552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,126.52650	1,094.837	17.20	0.7448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			387.86810	392.357	15.33	0.4769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			530.86810	504.357	15.33	0.5231	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			210.92100	210.780	16.86	0.2883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,003.92100	972.779	16.86	0.7117	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,928.52450	3,898.961	20.74	0.9863	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	17.13	Call			5.52450	6.961	20.74	0.0137	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			31.84390	31.779	20.59	0.0526	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,824.84390	2,793.779	20.59	0.9474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			377.09600	381.265	15.40	0.4665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			550.09600	523.265	15.40	0.5335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			133.59180	132.106	18.00	0.1916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,426.59180	1,394.106	18.00	0.8084	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,357.15170	3,327.468	20.66	0.9721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			14.15170	15.468	20.66	0.0279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,037.65240	4,007.958	20.75	0.9881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			4.65240	5.958	20.75	0.0119	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			635.99300	608.446	15.79	0.5679	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			350.99300	354.446	15.79	0.4321	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,807.85100	4,775.992	20.54	0.9957	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.85100	1.992	20.54	0.0043	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			737.16000	708.812	16.11	0.6044	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			321.96000	324.712	16.11	0.3956	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			599.40780	573.504	15.67	0.5345	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			406.10780	411.304	15.67	0.4655	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,653.48740	1,622.192	18.55	0.8134	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			144.08740	143.892	18.55	0.1866	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,759.80750	1,728.299	18.75	0.8293	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			130.40750	129.999	18.75	0.1707	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			519.18230	527.975	15.31	0.5450	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			468.58230	446.275	15.31	0.4550	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			506.14110	513.470	15.89	0.4990	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			612.04110	588.070	15.89	0.5010	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			558.32540	567.591	15.66	0.5366	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			534.22540	512.191	15.66	0.4634	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			566.98290	576.464	15.63	0.5425	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			522.88290	501.064	15.63	0.4575	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			551.45800	529.103	15.71	0.4722	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			545.55800	554.503	15.71	0.5278	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			469.26310	448.600	15.48	0.4273	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			615.36310	626.000	15.48	0.5727	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,331.94840	2,300.338	19.77	0.8681	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			108.04840	107.738	19.77	0.1319	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,189.52230	1,160.813	17.51	0.6777	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			309.32230	312.013	17.51	0.3223	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,174.75620	1,146.257	17.48	0.6716	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			318.55620	321.457	17.48	0.3284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			67.38470	67.269	23.04	0.0706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			120.39180	120.728	20.54	0.1264	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,194.89800	1,215.158	14.83	0.7799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			208.19800	196.958	14.83	0.2201	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			68.39200	68.282	23.04	0.0716	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,171.69200	4,140.082	23.04	0.9284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,077.05320	2,046.759	19.25	0.7964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			986.78920	960.612	16.99	0.5880	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			392.35230	396.239	17.48	0.3591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,185.65230	1,158.039	17.48	0.6409	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			713.14810	690.151	16.28	0.4960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			599.84810	608.351	16.28	0.5040	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,893.69180	2,862.528	20.54	0.8736	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			131.09210	131.530	20.28	0.1370	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,289.38940	2,258.774	19.59	0.8211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			176.08940	176.974	19.59	0.1789	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			638.90520	648.306	16.11	0.5284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			652.20520	630.106	16.11	0.4716	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			463.48920	468.812	16.99	0.4120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			471.48060	453.034	15.60	0.3878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,124.93100	1,144.229	14.91	0.7567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			238.23100	226.029	14.91	0.2433	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,501.58710	1,525.871	14.59	0.8612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			114.88710	107.671	14.59	0.1388	48,451,950.00	450,000	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,744.39210	2,713.330	20.28	0.8630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			253.12580	254.962	18.77	0.2460	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,946.78470	1,916.733	19.05	0.7792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			223.48470	224.933	19.05	0.2208	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			703.18070	714.190	15.88	0.5659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			566.48070	545.990	15.88	0.4341	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			788.18060	801.234	15.60	0.6122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			681.10850	691.574	15.96	0.5533	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			823.65500	837.531	15.50	0.6304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			436.95500	419.331	15.50	0.3696	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,514.99260	2,484.121	19.94	0.8435	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			151.69260	152.321	19.94	0.1565	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,776.42580	1,746.762	18.77	0.7540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,253.69210	2,223.125	19.53	0.8172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			180.39210	181.325	19.53	0.1828	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			647.14230	656.754	16.08	0.5333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			640.44230	618.554	16.08	0.4667	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			594.40850	573.374	15.96	0.4467	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,190.68470	4,159.069	23.04	0.9294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			203.75320	204.959	19.25	0.2036	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,051.46860	1,024.697	17.15	0.6064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			438.16860	442.897	17.15	0.3936	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			67.88660	67.774	23.04	0.0711	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,181.18660	4,149.574	23.04	0.9289	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,847.07160	1,817.988	18.79	0.7333	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			306.07160	308.588	18.79	0.2667	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,548.92330	2,518.389	19.87	0.8182	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	25/04/2018	Foreign Exchange Option	15.81	Call			197.92330	198.989	19.87	0.1818	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,365.05060	1,337.375	17.78	0.6369	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			455.35060	459.175	17.78	0.3631	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,289.47670	1,261.306	17.57	0.6183	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			487.57670	491.006	17.57	0.3817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			773.91850	781.332	16.55	0.5207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			850.11850	825.932	16.55	0.4793	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,037.35210	1,048.945	15.68	0.6413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			523.55210	503.545	15.68	0.3587	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,033.36510	3,001.679	20.39	0.8239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			217.16510	217.079	20.39	0.1761	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,587.14220	2,617.463	13.33	0.9668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.34220	22.063	13.33	0.0332	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,063.28330	1,075.286	15.61	0.6520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			499.48330	479.887	15.61	0.3480	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,929.39210	1,899.993	18.75	0.7075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			383.19210	385.393	18.75	0.2925	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,084.45980	1,096.793	15.55	0.6605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			480.65980	461.393	15.55	0.3395	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,953.94730	1,924.490	18.79	0.7110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			377.74730	379.890	18.79	0.2890	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,366.12920	1,383.888	15.16	0.7540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			302.32920	288.488	15.16	0.2460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			141.14830	144.222	22.72	0.1162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,267.34830	4,238.822	22.72	0.8838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,255.03550	2,225.006	19.24	0.7504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			318.83550	320.406	19.24	0.2496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			751.22390	758.284	16.64	0.5091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			887.42390	862.884	16.64	0.4909	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			140.35400	143.832	22.73	0.1159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,276.55400	4,248.432	22.73	0.8841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			139.56390	143.042	22.73	0.1153	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,285.76390	4,257.642	22.73	0.8847	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,074.92260	1,049.012	17.04	0.5351	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			685.42260	691.212	17.04	0.4649	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			964.34500	939.497	16.80	0.4948	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			789.24500	796.097	16.80	0.5052	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,540.41820	1,512.252	17.91	0.6115	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			591.11820	594.752	17.91	0.3885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,375.18620	1,388.807	15.65	0.6958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			484.58620	467.407	15.65	0.3042	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,760.11310	2,791.317	11.98	0.9708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.51310	19.917	11.98	0.0292	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,944.70850	1,916.006	18.64	0.6557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			545.30850	547.406	18.64	0.3443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,594.48120	1,611.748	15.39	0.7559	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	12.50	Put			353.88120	340.348	15.39	0.2441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,773.01680	2,743.703	19.83	0.7516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			373.61680	375.103	19.83	0.2484	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,522.90830	1,539.040	15.47	0.7373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			392.30830	377.640	15.47	0.2627	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,626.94940	2,597.683	19.63	0.7376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			397.54940	399.083	19.63	0.2624	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,311.33840	1,323.798	15.73	0.6764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			530.73840	512.398	15.73	0.3236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			606.14190	608.906	18.26	0.3770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,725.54190	1,697.506	18.26	0.6230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			603.82670	606.567	18.27	0.3758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,733.22670	1,705.166	18.27	0.6242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			608.46800	611.261	18.24	0.3782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,717.86800	1,689.861	18.24	0.6218	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,729.63780	1,703.920	18.37	0.5926	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			728.93780	733.020	18.37	0.4074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			737.47250	741.653	18.69	0.3964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,903.57250	1,878.553	18.69	0.6036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			742.25890	746.494	18.67	0.3986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,888.35890	1,863.394	18.67	0.6014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			739.86080	744.069	18.68	0.3975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,895.96080	1,870.969	18.68	0.6025	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,908.30400	1,885.720	18.73	0.5779	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			859.30400	864.720	18.73	0.4221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			867.16680	872.583	18.98	0.4121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,077.46680	2,055.483	18.98	0.5879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			872.05020	877.507	18.96	0.4141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,062.35020	2,040.407	18.96	0.5859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			869.60740	875.040	18.97	0.4131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,069.90740	2,047.940	18.97	0.5869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,337.07030	1,346.525	17.95	0.5419	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,413.97030	1,397.725	17.95	0.4581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,344.42360	1,353.932	17.93	0.5441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,401.32360	1,385.132	17.93	0.4559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,340.74100	1,350.226	17.94	0.5430	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,407.64100	1,391.426	17.94	0.4570	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,912.60150	1,914.924	18.95	0.5641	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,914.10150	1,900.024	18.95	0.4359	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,908.97630	1,911.293	18.96	0.5633	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,920.47630	1,906.393	18.96	0.4367	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,916.22550	1,918.573	18.94	0.5649	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,907.72550	1,893.673	18.94	0.4351	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,037.16830	2,023.006	19.11	0.4410	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,948.56830	1,949.806	19.11	0.5590	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,067.33340	2,067.872	19.15	0.5704	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,028.03340	2,014.172	19.15	0.4296	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,074.70550	2,075.282	19.13	0.5719	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,015.40550	2,001.582	19.13	0.4281	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,071.01540	2,071.578	19.14	0.5712	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,021.71540	2,007.878	19.14	0.4288	0.00	0	0
Total \$ / R Option												48,451,950.00	450,000	2,922,871
Total \$ / R												1,591,592,382.90	566,136	4,330,940
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.04970		13.02230			0.0000	548,087.40	42	549
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.23800		13.20700			0.0000	145,618.00	11	182
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.41820		13.38670			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.59540		13.56380			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.32880		14.30310			0.0000	0.00	0	0
Total \$ / R MAXI Future												693,705.40	53	909
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			40.49420	37.218	22.45	0.0019	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			212,810.49420	210,067.218	22.45	0.9981	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			39.81120	36.605	22.51	0.0019	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			213,809.81120	211,066.605	22.51	0.9981	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			41.19270	37.847	22.40	0.0020	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			211,811.19270	209,067.847	22.40	0.9980	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			26,643.40670	26,750.742	16.28	0.3520	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			80,943.40670	77,950.742	16.28	0.6480	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			26,395.64190	26,496.537	16.30	0.3492	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			81,695.64190	78,696.537	16.30	0.6508	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			26,893.87580	27,007.475	16.25	0.3547	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			80,193.87580	77,207.475	16.25	0.6453	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			52,216.86670	52,887.225	16.66	0.4530	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			85,546.86670	83,067.225	16.66	0.5470	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			51,889.09140	52,552.058	16.68	0.4508	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			86,219.09140	83,732.058	16.68	0.5492	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			52,546.39130	53,224.582	16.65	0.4553	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			84,876.39130	82,404.582	16.65	0.5447	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			67,048.89010	67,630.337	16.98	0.4665	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			103,668.89010	101,090.337	16.98	0.5335	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			66,719.52180	67,296.065	16.99	0.4647	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			104,339.52180	101,756.065	16.99	0.5353	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			67,380.00450	67,966.388	16.96	0.4683	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			103,000.00450	100,426.388	16.96	0.5317	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			134,074.10300	135,022.630	17.94	0.5430	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			140,764.10300	139,142.630	17.94	0.4570	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			133,707.02880	134,652.498	17.95	0.5419	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			141,397.02880	139,772.498	17.95	0.4581	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			134,441.60330	135,393.197	17.93	0.5441	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			140,131.60330	138,513.197	17.93	0.4559	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												693,705.40	53	909
£ / R	On	18/09/2017	Foreign Exchange Future			16.87010		16.86330			0.0000	42,175,250.00	2,500	192,045
£ / R	On	31/10/2017	Foreign Exchange Future			17.01600		17.00410			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.16910		17.15440			0.0000	0.00	0	8,406
£ / R	On	19/03/2018	Foreign Exchange Future			17.45670		17.44150			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.74090		17.72800			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.02380		18.01220			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			18.92210		18.91900			0.0000	0.00	0	0
Total £ / R Future												42,175,250.00	2,500	205,601
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			142.23430	133.737	13.60	0.3662	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			305.53430	303.837	13.60	0.6338	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			955.13820	944.774	15.00	0.9395	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			18.43820	14.875	15.00	0.0605	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,642.26490	1,634.846	19.21	0.9814	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,139.49670	1,130.408	16.14	0.9579	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			5.56490	4.946	19.21	0.0186	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			12.56390	10.328	16.20	0.0414	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,149.26390	1,140.228	16.20	0.9586	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			12.33640	10.153	16.26	0.0406	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,159.03640	1,150.053	16.26	0.9594	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			12.79670	10.508	16.14	0.0421	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			391.22330	390.395	14.88	0.4916	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			457.12330	444.395	14.88	0.5084	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			387.08630	386.195	14.89	0.4878	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			462.98630	450.195	14.89	0.5122	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			382.98620	382.032	14.91	0.4841	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			468.88620	456.032	14.91	0.5159	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.87830	0.900	22.93	0.0015	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,986.47830	7,971.799	22.93	0.9985	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.86860	0.890	22.93	0.0015	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,996.46860	7,981.790	22.93	0.9985	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.85900	0.880	22.93	0.0015	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,006.45900	7,991.780	22.93	0.9985	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			958.63220	962.206	16.35	0.5688	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			737.13220	725.506	16.35	0.4312	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			953.76900	957.299	16.35	0.5669	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			742.26900	730.599	16.35	0.4331	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			963.50980	967.127	16.34	0.5706	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			732.00980	720.427	16.34	0.4294	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			993.63730	993.321	16.79	0.5077	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,155.63730	1,142.421	16.79	0.4923	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			989.64050	989.304	16.80	0.5063	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	17.90	Put			1,161.64050	1,148.404	16.80	0.4937	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			985.65840	985.302	16.80	0.5048	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,167.65840	1,154.402	16.80	0.4952	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,148.42310	1,147.775	16.99	0.5061	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,386.22310	1,373.975	16.99	0.4939	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,144.53130	1,143.869	17.00	0.5049	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,392.33130	1,380.069	17.00	0.4951	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,152.33470	1,151.702	16.98	0.5074	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,380.13470	1,367.902	16.98	0.4926	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,851.53190	1,851.724	17.02	0.5723	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,562.53190	1,559.624	17.02	0.4277	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,847.17900	1,847.377	17.03	0.5714	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,568.17900	1,565.277	17.03	0.4286	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,855.88460	1,856.070	17.02	0.5732	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,556.88460	1,553.970	17.02	0.4268	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												42,175,250.00	2,500	206,601
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11847		0.11979		0.0000		0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12077		0.12205		0.0000		0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12305		0.12438		0.0000		0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12531		0.12667		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13417		0.13568		0.0000		0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.25460	0.165	32.08	0.0007	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,020.75460	3,153.265	32.08	0.9993	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00730	0.005	32.08	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,020.50730	4,153.105	32.08	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	32.08	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,020.50010	5,153.100	32.08	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,253.93190	1,143.739	15.44	0.8738	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			49.13190	66.739	15.44	0.1262	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			568.47980	497.925	17.39	0.5457	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			363.67980	420.925	17.39	0.4543	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			236.13090	193.331	19.40	0.2617	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,031.33090	1,116.331	19.40	0.7383	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			905.47350	826.178	18.43	0.5994	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			467.37350	521.278	18.43	0.4006	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			511.75780	450.479	19.97	0.3833	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,073.65780	1,145.579	19.97	0.6167	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,557.50090	1,449.544	16.75	0.8324	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			119.40090	144.644	16.75	0.1676	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			769.80220	696.835	20.05	0.4542	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,102.70220	1,165.535	20.05	0.5458	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	0.14	Call			549.55730	478.803	22.34	0.3246	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,882.45730	1,947.503	22.34	0.6754	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,193.01780	1,107.936	18.64	0.6343	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			525.91780	576.636	18.64	0.3657	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,664.81670	1,564.334	19.15	0.5992	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,097.01670	1,147.734	19.15	0.4008	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,299.84600	1,206.052	20.29	0.4916	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,732.04600	1,789.452	20.29	0.5084	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,105.35210	1,990.094	16.94	0.7277	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			537.55210	573.494	16.94	0.2723	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	199
€ / R	On	18/09/2017	Foreign Exchange Future			15.55740		15.66480			0.0000	24,689,593.80	1,587	112,393
€ / R	On	27/09/2017	Foreign Exchange Future			15.59160		15.69670			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.69320		15.79640			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.79680		15.90100			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.86470		15.96590			0.0000	4,093,092.60	258	34,971
€ / R	On	27/12/2017	Foreign Exchange Future			15.89560		15.99510			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.01110		16.11600			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.16600		16.26810			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.46600		16.57310			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.78450		17.90950			0.0000	0.00	0	0
Total € / R Future												28,782,686.40	1,845	160,872
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,795.36720	3,902.760	29.87	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			590.75310	494.626	12.98	0.8468	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			25.95310	37.226	12.98	0.1532	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.16630	0.160	29.93	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,805.36630	3,912.760	29.93	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.16540	0.159	29.99	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,815.36540	3,922.759	29.99	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.16720	0.160	29.87	0.0006	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			73.78820	96.205	12.14	0.2882	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			460.48820	377.805	12.14	0.7118	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			178.54110	206.434	13.14	0.3588	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			554.94110	479.634	13.14	0.6412	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			255.95350	289.094	13.45	0.3791	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			646.95350	575.894	13.45	0.6209	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,859.50680	1,756.472	12.80	0.9539	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			23.60680	21.772	12.80	0.0461	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			82.14760	71.118	17.80	0.1007	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,176.24760	2,266.418	17.80	0.8993	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			81.39440	70.456	17.81	0.0999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,185.49440	2,275.755	17.81	0.9001	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	21.41	Call			5.56940	4.344	21.80	0.0072	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,449.66940	5,549.644	21.80	0.9928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			82.90960	71.785	17.79	0.1016	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,167.00960	2,257.085	17.79	0.8984	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			414.88840	371.092	14.86	0.4147	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			648.98840	706.392	14.86	0.5853	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			777.14630	840.121	15.21	0.6362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			353.04630	314.821	15.21	0.3638	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			877.42200	944.176	15.47	0.6705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			313.32200	278.876	15.47	0.3295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			295.16190	262.494	15.60	0.3134	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			929.26190	997.794	15.60	0.6866	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,986.43110	1,883.754	13.27	0.9602	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			20.53110	19.054	13.27	0.0398	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			342.47950	377.944	14.04	0.3981	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			717.57950	653.544	14.04	0.6019	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			456.70520	499.234	14.54	0.4255	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			772.70520	710.334	14.54	0.5745	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,332.12450	2,234.211	14.51	0.9177	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,583.91450	1,496.704	14.03	0.8054	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			175.81450	190.704	14.03	0.1946	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			644.08070	599.414	15.62	0.4528	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,576.13460	1,489.111	14.03	0.8036	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			178.03460	193.111	14.03	0.1964	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,591.71740	1,504.317	14.02	0.8073	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			173.61740	188.317	14.02	0.1927	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			64.02450	68.211	14.51	0.0823	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,439.53140	1,356.143	14.12	0.7689	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			221.43140	240.143	14.12	0.2311	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,402.78590	1,320.477	14.14	0.7588	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			234.68590	254.477	14.14	0.2412	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			875.98070	933.414	15.62	0.5472	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,481.07530	1,402.951	14.74	0.6984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			417.97530	446.951	14.74	0.3016	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,494.15590	1,415.583	14.73	0.7018	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			411.05590	439.583	14.73	0.2982	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,487.60630	1,409.255	14.73	0.7001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			414.50630	443.255	14.73	0.2999	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,069.14350	1,992.526	16.10	0.6389	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,019.64350	1,068.026	16.10	0.3611	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,064.15990	1,987.829	16.11	0.6379	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,024.65990	1,073.329	16.11	0.3621	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,059.18880	1,983.145	16.12	0.6368	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,029.68880	1,078.645	16.12	0.3632	0.00	0	0
Total € / R Option												0.00	0	270,801

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												28,782,686.40	1,845	431,673
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.32130		10.38700			0.0000	2,982,855.70	289	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.45770		10.52180			0.0000	0.00	0	6,910
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.47070		10.53480			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.58780		10.65310			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.71430		10.78050			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.22640		11.30420			0.0000	0.00	0	0
Total AU\$ / R Future												2,982,855.70	289	34,181
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.20140	0.134	22.98	0.0009	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,783.20140	1,848.834	22.98	0.9991	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.19580	0.131	23.03	0.0009	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,793.19580	1,858.831	23.03	0.9991	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.19040	0.127	23.09	0.0009	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,803.19040	1,868.827	23.09	0.9991	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,396.53470	1,453.843	16.97	0.9054	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			47.59820	40.877	16.98	0.0932	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,405.79820	1,463.177	16.98	0.9068	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			49.08360	42.220	16.96	0.0959	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,387.28360	1,444.520	16.96	0.9041	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			48.33470	41.543	16.97	0.0946	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			660.35500	612.839	13.93	0.7317	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			125.55500	142.139	13.93	0.2683	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			653.21320	605.963	13.94	0.7275	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			128.41320	145.263	13.94	0.2725	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			667.74910	619.761	13.92	0.7360	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			122.94910	139.061	13.92	0.2640	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			844.93200	798.573	14.33	0.7257	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			181.83200	200.773	14.33	0.2743	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			837.73740	791.595	14.32	0.7226	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			184.63740	203.795	14.32	0.2774	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			830.57660	784.649	14.32	0.7195	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			187.47660	206.850	14.32	0.2805	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			405.06200	432.953	13.98	0.4143	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			686.11690	647.450	13.96	0.5917	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			395.61690	423.150	13.96	0.4083	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			680.82370	642.338	13.97	0.5887	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			400.32370	428.038	13.97	0.4113	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			675.56200	637.253	13.98	0.5857	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			700.65920	735.929	14.09	0.4236	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			994.27960	951.415	14.07	0.5802	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			690.07960	725.015	14.07	0.4198	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			989.55920	946.862	14.08	0.5783	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			695.35920	730.462	14.08	0.4217	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			984.85920	942.329	14.09	0.5764	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,982,855.70	289	34,181
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.34760		10.41600			0.0000	0.00	0	1,220
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.50610		10.57300			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.65580		10.72340			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.65580		10.72340			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			2.85260	1.979	17.23	0.0140	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			876.85260	944.379	17.23	0.9860	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			2.77060	1.928	17.32	0.0136	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			886.77060	954.328	17.32	0.9864	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			2.93770	2.032	17.14	0.0144	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			866.93770	934.432	17.14	0.9856	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			326.68880	292.240	13.41	0.4972	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			293.68880	326.140	13.41	0.5028	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			321.94520	288.171	13.43	0.4921	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			298.94520	332.071	13.43	0.5079	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			331.48200	296.361	13.38	0.5023	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			288.48200	320.261	13.38	0.4977	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			822.45830	771.730	13.53	0.7302	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			169.05830	185.930	13.53	0.2698	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			815.28160	764.771	13.52	0.7270	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			171.88160	188.970	13.52	0.2730	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			829.67060	778.726	13.53	0.7335	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			166.27060	182.926	13.53	0.2665	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			504.14280	470.810	14.34	0.4780	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			600.74280	635.010	14.34	0.5220	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			500.25330	467.132	14.35	0.4752	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			606.85330	641.332	14.35	0.5248	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			508.06060	474.512	14.32	0.4808	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			594.66060	628.712	14.32	0.5192	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	18/09/2017	Foreign Exchange Future			13.61530		13.76750			0.0000	0.00	0	4,008
CHF / R	On	18/12/2017	Foreign Exchange Future			13.90090		14.04720			0.0000	0.00	0	1,250
CHF / R	On	19/03/2018	Foreign Exchange Future			14.18010		14.32960			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.45870		14.61250			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.46740		15.64020			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,258

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			4.38060	2.484	22.97	0.0104	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,626.88060	1,777.184	22.97	0.9896	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			4.30110	2.441	23.02	0.0102	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,636.80110	1,787.141	23.02	0.9898	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			4.46160	2.528	22.92	0.0106	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,616.96160	1,767.228	22.92	0.9894	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			517.46540	438.852	16.38	0.4769	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			500.26540	567.952	16.38	0.5231	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			512.92030	434.935	16.39	0.4738	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			505.72030	574.035	16.39	0.5262	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			522.03890	442.803	16.36	0.4800	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			494.83890	561.903	16.36	0.5200	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			785.89290	707.816	16.53	0.5313	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			606.29290	677.716	16.53	0.4687	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			781.21830	703.509	16.54	0.5291	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			611.61830	683.409	16.54	0.4709	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			790.58740	712.145	16.52	0.5336	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			600.98740	672.045	16.52	0.4664	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			896.42100	820.009	16.55	0.5163	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			813.92100	891.309	16.55	0.4837	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			892.17790	816.069	16.56	0.5144	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			819.67790	897.369	16.56	0.4856	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			887.95410	812.148	16.57	0.5126	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			825.45410	903.448	16.57	0.4874	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			924.16830	995.932	16.52	0.3713	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,834.28160	1,732.372	16.49	0.6311	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			914.08160	984.972	16.49	0.3689	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,829.32190	1,727.845	16.50	0.6299	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			919.12190	990.445	16.50	0.3701	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,824.36830	1,723.332	16.52	0.6287	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,258
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97780		1.97230			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99570		1.99000			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01180		2.00600			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.02700		2.02070			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00830		2.00020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			7.01770	7.042	18.19	0.0232	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,784.01770	1,729.042	18.19	0.9768	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			5.96390	5.970	18.56	0.0197	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,882.96390	1,827.970	18.56	0.9803	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			8.20410	8.213	17.77	0.0272	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	18/09/2017	Foreign Exchange Option	2.14	Put			1,685.20410	1,630.213	17.77	0.9728	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			858.18920	886.034	14.62	0.6288	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			458.18920	429.034	14.62	0.3712	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			803.85210	829.826	14.67	0.6042	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			503.85210	472.826	14.67	0.3958	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			915.08370	944.807	14.56	0.6532	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			415.08370	387.807	14.56	0.3468	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			528.19080	506.342	15.32	0.3200	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,329.02420	1,363.935	15.37	0.6631	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			569.02420	545.935	15.37	0.3369	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,271.69340	1,305.355	15.42	0.6461	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			611.69340	587.355	15.42	0.3539	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,388.19080	1,424.342	15.32	0.6800	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,153.34600	1,177.118	15.83	0.5379	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,146.34600	1,107.118	15.83	0.4621	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,111.12030	1,134.066	15.89	0.5242	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,204.12030	1,164.066	15.89	0.4758	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,196.97970	1,221.592	15.77	0.5518	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,089.97970	1,051.592	15.77	0.4482	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,858.39900	1,898.628	16.51	0.5693	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,656.39900	1,615.628	16.51	0.4307	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,814.61820	1,853.944	16.54	0.5604	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,712.61820	1,670.944	16.54	0.4396	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,903.10950	1,944.258	16.48	0.5783	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,601.10950	1,561.258	16.48	0.4217	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.09590		2.11080			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.13810		2.15250			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.17940		2.19350			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.22030		2.23550			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40240		2.42040			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,514.44540	1,367.281	15.59	0.9715	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			6.44540	8.281	15.59	0.0285	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,415.49470	1,268.659	15.00	0.9662	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			7.49470	9.659	15.00	0.0338	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,613.57540	1,466.146	16.18	0.9758	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			5.57540	7.146	16.18	0.0242	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			179.87000	206.924	14.51	0.2073	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,527.06780	1,412.649	14.52	0.7741	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			202.06780	231.649	14.52	0.2259	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,684.51560	1,565.165	14.49	0.8104	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			159.51560	184.165	14.49	0.1896	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,604.87000	1,487.924	14.51	0.7927	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,028.24100	1,103.541	16.24	0.4920	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,152.50210	1,081.370	16.07	0.5382	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			917.50210	987.370	16.07	0.4618	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,107.08190	1,038.682	16.15	0.5230	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			972.08190	1,044.682	16.15	0.4770	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,063.24100	997.541	16.24	0.5080	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,313.36930	1,242.279	16.26	0.5171	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,258.36930	1,339.279	16.26	0.4829	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,400.11300	1,325.345	16.12	0.5416	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,145.11300	1,222.345	16.12	0.4584	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,356.09970	1,283.184	16.19	0.5292	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,201.09970	1,280.184	16.19	0.4708	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			892.01880	941.044	16.41	0.2622	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,628.35280	3,498.872	16.41	0.7309	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			924.35280	974.872	16.41	0.2691	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,566.19410	3,438.480	16.45	0.7235	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			962.19410	1,014.480	16.45	0.2765	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,696.01880	3,565.044	16.41	0.7378	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.66800		1.66510			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69630		1.69290			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72250		1.71880			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.74720		1.74360			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84610		1.84260			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.73250	0.615	23.24	0.0024	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,749.73250	2,720.615	23.24	0.9976	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.64310	0.536	23.65	0.0021	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,849.64310	2,820.536	23.65	0.9979	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.56740	0.470	24.06	0.0018	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,949.56740	2,920.470	24.06	0.9982	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			317.02160	315.922	16.22	0.3325	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,088.02160	1,052.922	16.22	0.6675	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			294.18140	292.549	16.39	0.3120	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,165.18140	1,129.549	16.39	0.6880	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			341.69360	341.197	16.05	0.3541	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,012.69360	978.197	16.05	0.6459	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			737.95760	745.674	16.21	0.4905	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			949.95760	920.674	16.21	0.5095	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			701.62110	708.601	16.33	0.4721	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	19/03/2018	Foreign Exchange Option	1.75	Put			1,013.62110	983.601	16.33	0.5279	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			776.13010	784.616	16.09	0.5093	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			888.13010	859.616	16.09	0.4907	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			957.06840	964.076	16.42	0.5095	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,121.06840	1,092.076	16.42	0.4905	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			920.05180	926.376	16.53	0.4945	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,184.05180	1,154.376	16.53	0.5055	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			995.59570	1,003.312	16.32	0.5247	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,059.59570	1,031.312	16.32	0.4753	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,015.96800	2,030.968	16.85	0.6177	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,289.96800	1,269.968	16.85	0.3823	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,107.56090	2,123.104	16.68	0.6373	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,181.56090	1,162.104	16.68	0.3627	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,061.20010	2,076.467	16.77	0.6274	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,235.20010	1,215.467	16.77	0.3726	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12610		0.12580			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12500		0.12550			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12560		0.12480			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12530		0.12420			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11730		0.11890			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.67710		1.68710			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70500		1.71450			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73160		1.74130			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.75790		1.76770			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86930		1.88010			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.40270		9.47780			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.52240		9.59620			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.63720		9.71210			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.74920		9.82450			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.20560		10.28990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,113.54350	1,188.189	20.69	0.9937	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			1.44050	0.955	20.57	0.0067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,093.64050	1,168.255	20.57	0.9933	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			1.39100	0.921	20.63	0.0065	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,103.59100	1,178.221	20.63	0.9935	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			1.34350	0.889	20.69	0.0063	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			235.33570	206.200	15.43	0.3833	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			439.13570	483.800	15.43	0.6167	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			231.98080	203.150	15.45	0.3789	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			445.78080	490.750	15.45	0.6211	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			228.67130	200.141	15.48	0.3746	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			452.47130	497.741	15.48	0.6254	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			570.13040	526.388	15.10	0.5914	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			308.03040	339.188	15.10	0.4086	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			564.64390	521.177	15.10	0.5877	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			312.54390	343.977	15.10	0.4123	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			575.65540	531.639	15.09	0.5951	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			303.55540	334.439	15.09	0.4049	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			506.83380	469.531	14.71	0.4981	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			522.33380	560.331	14.71	0.5019	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			502.67070	465.599	14.72	0.4951	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			528.17070	566.399	14.72	0.5049	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			511.03150	473.496	14.69	0.5012	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			516.53150	554.296	14.69	0.4988	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,002.36520	953.891	14.98	0.5955	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			632.46520	668.291	14.98	0.4045	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			997.50290	949.207	14.99	0.5936	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			637.60290	673.607	14.99	0.4064	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,007.24880	958.596	14.97	0.5975	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			627.34880	662.996	14.97	0.4025	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28660		1.29090			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30020		1.30440			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31290		1.31710			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.32570		1.33000			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33820		1.34290			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			791.00000	834.000		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			891.00000	934.000		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			691.00000	734.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			44.00000	2.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			56.00000	98.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			156.00000	198.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			171.00000	129.000		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			71.00000	29.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			29.00000	71.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			100.00000	57.000		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			0.00050	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00050	43.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			200.00000	157.000		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			229.00000	182.000		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			129.00000	82.000		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			329.00000	282.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29280		1.29500			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29700		1.29890			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30100		1.30290			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.30490		1.30700			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.19220		1.20290			0.0000	0.00	0	5,256
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19840		1.20890			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20480		1.21520			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21110		1.22190			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	5,256
Total QUANTO € / \$												0.00	0	5,256
RAIN	On	18/09/2017	Foreign Exchange Future			23,255.31000		23,333.86000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,633.95000		23,704.80000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			23,999.82000		24,071.27000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.61930		9.63880			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.76860		9.78630			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.91230		9.93070			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.05300		10.07340			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.62660		10.66300			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			105.65170	91.671	11.60	0.4729	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			106.85170	112.371	11.60	0.5271	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			100.56890	87.508	11.65	0.4575	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			111.76890	118.208	11.65	0.5425	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			110.88340	95.989	11.56	0.4884	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			102.08340	106.689	11.56	0.5116	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			284.55950	272.896	13.68	0.4925	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			308.25950	314.296	13.68	0.5075	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			280.42180	268.834	13.70	0.4872	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			314.12180	320.234	13.70	0.5128	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			288.75070	277.015	13.65	0.4979	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			302.45070	308.415	13.65	0.5021	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			412.56220	403.279	14.51	0.5037	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			441.86220	450.979	14.51	0.4963	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			408.43170	399.203	14.53	0.5000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			447.73170	456.903	14.53	0.5000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			416.73010	407.395	14.50	0.5074	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			436.03010	445.095	14.50	0.4926	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			509.27720	497.941	14.50	0.5115	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			535.87720	544.941	14.50	0.4885	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			505.15380	493.885	14.52	0.5085	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			541.75380	550.885	14.52	0.4915	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			513.43490	502.032	14.49	0.5145	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			530.03490	539.032	14.49	0.4855	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,188.69170	1,164.461	14.80	0.6576	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			525.69170	537.861	14.80	0.3424	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,183.04040	1,158.867	14.81	0.6557	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			530.04040	542.267	14.81	0.3443	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,194.36890	1,170.076	14.80	0.6595	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			521.36890	533.476	14.80	0.3405	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.76910		3.76580			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Future			3.72860		3.72760			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.68750		3.68630			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.64970		3.64840			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.52700		3.51910			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			218.23860	221.193	15.09	0.9605	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			2.43860	2.093	15.09	0.0395	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			208.55630	211.466	14.86	0.9554	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			2.75630	2.366	14.86	0.0446	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			227.97520	230.970	15.35	0.9647	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			2.17520	1.870	15.35	0.0353	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			95.80320	95.332	12.34	0.4955	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			108.20320	106.732	12.34	0.5045	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			91.01870	90.506	12.32	0.4797	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			113.41870	111.906	12.32	0.5203	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			100.74430	100.314	12.37	0.5113	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			103.14430	101.714	12.37	0.4887	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			244.76290	245.333	13.75	0.6938	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			78.46290	77.833	13.75	0.3062	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			238.09640	238.647	13.73	0.6841	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			81.79640	81.147	13.73	0.3159	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			251.52730	252.118	13.77	0.7033	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			75.22730	74.618	13.77	0.2967	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			179.43470	179.622	14.53	0.5089	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			201.03470	199.922	14.53	0.4911	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			188.25190	188.424	14.49	0.5256	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			189.85190	188.724	14.49	0.4744	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			183.80080	183.980	14.51	0.5172	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			195.40080	194.280	14.51	0.4828	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			281.11140	286.489	15.08	0.5441	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			282.01140	279.489	15.08	0.4559	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			276.65490	281.758	15.07	0.5385	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			287.55490	284.758	15.07	0.4615	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			272.25640	277.080	15.06	0.5329	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			293.15640	290.080	15.06	0.4671	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.42000		1.42830			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39340		1.40190			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37130		1.37980			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35260		1.36120			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23570		1.24620			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,617,774,930.40	120,823	1,825,102
Total Options									48,451,950.00	450,000	3,194,672
Grand Total:									1,666,226,880.40	570,823	5,019,774