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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/09/2017 Foreign Exchange Future			12.88780		12.98710			0.0000	1,933,170.00	150	0
\$ / R On 07/09/2017 Foreign Exchange Future			12.87780		12.98710			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			12.89890		13.01060			0.0000	395,944,634.40	30,696	863,346
\$ / R On 22/09/2017 Foreign Exchange Future			12.90720		13.01900			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			12.91550		13.02750			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			12.91760		13.02960			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			12.91970		13.03170			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			12.92180		13.03380			0.0000	0.00	0	3,013
\$ / R On 06/10/2017 Foreign Exchange Future			12.93630		13.04000			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			12.95060		13.06270			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			12.97040		13.08270			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			12.97830		13.09070			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.00410		13.11670			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.01200		13.12470			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.04180		13.15480			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.04570		13.15880			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.07540		13.18870			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.08130		13.19470			0.0000	714,160,492.20	54,594	137,467
\$ / R On 22/12/2017 Foreign Exchange Future			13.08920		13.20260			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.09910		13.21250			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.11090		13.22440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Future			13.12470		13.23830			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.16810		13.28200			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.17010		13.28400			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.19370		13.30780			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.19770		13.31180			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.26040		13.37460			0.0000	28,271,172.80	2,132	110,102
\$ / R	On	25/04/2018	Foreign Exchange Future			13.33240		13.44600			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.36350		13.47680			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.37130		13.48450			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.43690		13.55020			0.0000	0.00	0	103,550
\$ / R	On	02/07/2018	Foreign Exchange Future			13.46360		13.57720			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.49790		13.61200			0.0000	0.00	0	3,170
\$ / R	On	13/08/2018	Foreign Exchange Future			13.54360		13.65840			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.61140		13.72710			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.72640		13.84280			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.78890		13.90570			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.91190		14.02950			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.97840		14.09640			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.15590		14.27500			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.99480		15.11890			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.10500		15.22950			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.22000		15.34500			0.0000	0.00	0	184,000
Total \$ / R Future												1,140,309,469.40	87,572	1,500,638
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			293.47510	392.200	12.04	1.0000	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			0.57510	0.000	12.04	0.0000	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			0.28050	0.491	19.04	0.0081	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			537.38050	428.291	19.04	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			324.67840	418.537	13.24	0.8874	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			35.27840	17.437	13.24	0.1126	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			7.38310	3.630	14.98	0.0264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			626.78310	734.730	14.98	0.9736	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			5.53820	2.774	15.47	0.0202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			694.93820	803.874	15.47	0.9798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			793.24140	903.023	16.18	0.9860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			3.84140	1.923	16.18	0.0140	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,539.74360	1,651.254	20.73	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			0.34360	0.154	20.73	0.0011	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,320.13930	1,431.436	19.64	0.9976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			0.73930	0.336	19.64	0.0024	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,709.59710	1,821.188	21.57	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.19710	0.088	21.57	0.0006	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,489.80710	1,601.283	20.48	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.40710	0.183	20.48	0.0013	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,989.48460	2,101.138	22.95	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.08460	0.038	22.95	0.0003	0.00	0	10,600

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	12.50	Call			520.68990	414.963	13.30	0.8969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			10.08990	16.063	13.30	0.1031	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			71.03010	37.866	12.50	0.2196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			200.43010	278.966	12.50	0.7804	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			258.17680	170.843	11.85	0.6388	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			47.57680	71.943	11.85	0.3612	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,011.12770	899.716	15.53	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.52770	0.816	15.53	0.0066	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			503.23820	607.525	14.18	0.9544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			13.83820	6.425	14.18	0.0456	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,989.46390	3,101.168	33.24	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.06390	0.068	33.24	0.0003	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,190.48020	1,301.648	19.00	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			1.08020	0.548	19.00	0.0039	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,989.68050	4,101.290	44.95	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.28050	0.190	44.95	0.0007	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.45130	0.204	20.33	0.0015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,459.85130	1,571.304	20.33	0.9985	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,679.61690	1,791.197	21.42	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.21690	0.097	21.42	0.0007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			124.15310	71.857	11.84	0.3676	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			113.55310	172.957	11.84	0.6324	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,989.41990	5,101.113	44.95	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.01990	0.013	44.95	0.0001	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			22.23490	10.604	13.71	0.0722	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			411.63490	511.704	13.71	0.9278	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,019.66010	4,131.276	44.95	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.26010	0.176	44.95	0.0006	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1.02190	0.508	19.10	0.0036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,210.42190	1,321.608	19.10	0.9964	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,789.71040	3,901.416	44.95	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.31040	0.316	44.95	0.0011	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,989.40000	987,101.100	44.95	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	44.95	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,389.55640	3,501.285	39.49	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.15640	0.185	39.49	0.0007	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.76640	0.349	19.59	0.0025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,310.16640	1,421.449	19.59	0.9975	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			4.60100	2.303	15.82	0.0168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			744.00100	853.404	15.82	0.9832	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.10870	0.072	44.95	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,359.50870	4,471.172	44.95	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			298.03180	206.014	12.09	0.6985	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			37.43180	57.114	12.09	0.3015	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			4.43610	2.221	15.89	0.0162	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			753.83610	863.321	15.89	0.9838	0.00	0	960

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		0.10590	0.070	44.95	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,369.50590	4,481.170	44.95	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		0.10320	0.068	44.95	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,379.50320	4,491.168	44.95	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		0.06380	0.028	23.45	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		2,089.46380	2,201.128	23.45	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		28.05970	13.608	13.48	0.0903	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		367.45970	464.708	13.48	0.9097	1,208,241.32	2,600	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		483.18540	378.794	13.11	0.8756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		12.58540	19.894	13.11	0.1244	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		147.18750	85.491	11.65	0.4192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		96.58750	146.591	11.65	0.5808	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		429.64020	530.694	13.81	0.9341	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		20.24020	9.594	13.81	0.0659	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		68.10750	36.114	12.54	0.2111	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		207.50750	287.214	12.54	0.7889	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,729.58500	1,841.183	21.67	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		0.18500	0.083	21.67	0.0006	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		892.11740	1,002.463	16.88	0.9901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		2.71740	1.363	16.88	0.0099	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		44.15920	22.296	13.01	0.1397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		283.55920	373.396	13.01	0.8603	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		484.62680	588.203	14.09	0.9499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		15.22680	7.103	14.09	0.0501	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		646.09820	754.458	15.12	0.9755	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		6.69820	3.358	15.12	0.0245	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		74.88930	110.994	11.37	0.4973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		185.48930	109.894	11.37	0.5027	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		473.89210	369.875	13.06	0.8697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		13.29210	20.975	13.06	0.1303	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		803.10730	912.956	16.25	0.9865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		3.70730	1.857	16.25	0.0135	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		762.98270	652.844	14.50	0.9713	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		2.38270	3.944	14.50	0.0287	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		244.39810	329.527	12.78	0.8277	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		54.99810	28.427	12.78	0.1723	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		991.36040	1,102.086	17.59	0.9929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		1.96040	0.986	17.59	0.0071	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,240.34130	1,351.553	19.24	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.94130	0.453	19.24	0.0032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		753.12730	643.079	14.45	0.9697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		2.52730	4.179	14.45	0.0303	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		456.96380	559.356	13.95	0.9425	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		17.56380	8.256	13.95	0.0575	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		193.45870	270.795	12.45	0.7716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		74.05870	39.695	12.45	0.2284	0.00	0	0

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\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		428.00090	326.128	12.82	0.8368	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		17.40090	27.228	12.82	0.1632	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		812.37170	701.802	14.71	0.9783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		1.77170	2.902	14.71	0.0217	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		931.77910	1,042.294	17.16	0.9913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		2.37910	1.194	17.16	0.0087	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,489.58860	3,601.327	41.06	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.18860	0.227	41.06	0.0008	0.00	0	10,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put		50.36960	75.081	12.66	0.3220	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call		319.36960	232.281	12.66	0.6780	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call		533.24620	431.529	13.32	0.8706	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put		14.24620	24.329	13.32	0.1294	0.00	0	20,000
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		370.70000	457.016	14.18	0.8190	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		68.20000	42.516	14.18	0.1810	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		515.25130	610.024	15.03	0.8803	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		44.85130	27.624	15.03	0.1197	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,100.59550	4,212.472	32.90	0.9997	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.19550	0.072	32.90	0.0003	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		266.00230	339.722	13.81	0.7116	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		117.70230	79.422	13.81	0.2884	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		185.45190	131.333	13.27	0.4186	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		171.65190	229.533	13.27	0.5814	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put		0.00000	532.042	14.99	0.7836	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call		0.00000	68.342	14.99	0.2164	1,025,133.00	15,000	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call		0.00000	347.065	12.92	0.7090	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put		0.00000	90.765	12.92	0.2910	1,361,476.50	15,000	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		371.56720	446.081	14.65	0.6942	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		154.26720	116.681	14.65	0.3058	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,739.67680	1,848.000	18.50	0.9740	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		12.37680	8.400	18.50	0.0260	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		974.08470	1,072.143	16.95	0.8872	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		56.78470	42.543	16.95	0.1128	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,065.86130	1,164.802	17.32	0.8916	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		56.56130	43.102	17.32	0.1084	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		364.67830	298.212	13.75	0.5449	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		193.97830	239.912	13.75	0.4551	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		555.86300	637.681	15.52	0.7400	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		146.56300	115.981	15.52	0.2600	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,360.21620	4,472.320	26.35	0.9983	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.91620	0.620	26.35	0.0017	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		470.41120	542.812	15.11	0.6523	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		227.11120	186.912	15.11	0.3477	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		961.45760	1,053.793	16.87	0.8269	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		106.15760	85.793	16.87	0.1731	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,586.08320	4,698.748	21.23	0.9985	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.88320	0.548	21.23	0.0015	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		590.19770	664.919	15.53	0.6651	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		244.99770	206.719	15.53	0.3349	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		0.00000	512.963	13.82	0.6463	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		0.00000	217.263	13.82	0.3537	24,333,433.60	112,000	112,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		614.21540	689.746	15.63	0.6709	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		243.01540	205.446	15.63	0.3291	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		634.51930	706.642	15.86	0.6435	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		293.21930	252.042	15.86	0.3565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		3.50740	2.460	20.23	0.0056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,108.80740	4,221.160	20.23	0.9944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		3.45160	2.419	20.23	0.0055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,118.75160	4,231.119	20.23	0.9945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		3.56410	2.502	20.23	0.0057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,098.86410	4,211.202	20.23	0.9943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		0.00000	572.380	14.21	0.6427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		0.00000	251.080	14.21	0.3573	138,093.84	550	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		0.00000	994.311	13.45	0.8538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		0.00000	73.011	13.45	0.1462	40,156.16	550	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		0.00000	578.117	14.19	0.6467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		0.00000	246.817	14.19	0.3533	641,724.20	2,600	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		106.12280	89.700	18.40	0.1424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,511.42280	1,608.400	18.40	0.8576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,334.27350	1,428.690	18.01	0.8292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		128.97350	109.990	18.01	0.1708	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		423.48540	482.238	15.02	0.5289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		418.18540	363.538	15.02	0.4711	0.00	0	20
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		836.48160	916.889	16.54	0.7128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		231.18160	198.189	16.54	0.2872	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,538.27020	1,635.721	18.46	0.8614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		102.97020	87.021	18.46	0.1386	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		86.89460	73.384	18.79	0.1188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,692.19460	1,792.084	18.79	0.8812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		395.74160	451.126	14.89	0.5104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		440.44160	382.426	14.89	0.4896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		463.67230	402.254	14.77	0.5085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		368.97230	420.954	14.77	0.4915	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		453.37860	514.260	15.15	0.5470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		398.07860	345.560	15.15	0.4530	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		426.97440	370.982	14.97	0.4784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		412.27440	469.682	14.97	0.5216	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		414.08920	359.871	15.05	0.4674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		429.38920	488.571	15.05	0.5326	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,349.64350	2,456.234	20.15	0.9362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		44.34350	37.534	20.15	0.0638	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		899.17260	806.591	13.66	0.7793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		104.47260	125.291	13.66	0.2207	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			343.19250	296.736	15.53	0.4017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			548.49250	615.436	15.53	0.5983	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			207.44160	177.455	16.81	0.2612	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			922.74160	1,006.155	16.81	0.7388	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			718.77740	637.839	14.03	0.6862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			174.07740	206.539	14.03	0.3138	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,979.43710	2,082.867	19.39	0.9100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			64.13710	54.167	19.39	0.0900	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			255.05810	219.155	16.29	0.3128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			760.35810	837.855	16.29	0.6872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,052.36950	953.573	13.50	0.8396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			67.66950	82.273	13.50	0.1604	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,468.12550	1,356.607	13.33	0.9388	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			23.42550	25.307	13.33	0.0612	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			616.11870	686.820	15.79	0.6300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			310.81870	268.120	15.79	0.3700	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			823.44860	735.456	13.79	0.7436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			128.74860	154.156	13.79	0.2564	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			454.26150	394.207	14.82	0.5009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			379.56150	432.907	14.82	0.4991	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,988.82030	2,092.348	19.41	0.9108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			63.52030	53.648	19.41	0.0892	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,063.80580	3,172.740	20.42	0.9732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			18.50580	14.040	20.42	0.0268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,876.66630	1,978.962	19.18	0.9007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			71.36630	60.262	19.18	0.0993	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			513.11860	447.374	14.60	0.5473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			318.41860	366.074	14.60	0.4527	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,234.01040	1,129.812	13.31	0.8943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			39.31040	48.512	13.31	0.1057	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			406.00760	352.643	15.10	0.4602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			441.30760	501.343	15.10	0.5398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,979.61450	4,091.753	20.23	0.9931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			4.31450	3.053	20.23	0.0069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			159.24060	135.905	17.47	0.2066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,144.54060	1,234.605	17.47	0.7934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,009.41400	4,121.605	20.23	0.9935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.11400	2.906	20.23	0.0065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			163.94430	139.943	17.40	0.2121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,119.24430	1,208.643	17.40	0.7879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,866.29610	4,979.363	20.23	0.9983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.99610	0.663	20.23	0.0017	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			173.80960	148.426	17.25	0.2234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,069.10960	1,157.126	17.25	0.7766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,939.90300	4,051.961	20.23	0.9927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			4.60300	3.261	20.23	0.0073	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			113.88180	96.305	18.26	0.1518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,449.18180	1,545.005	18.26	0.8482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,632.91380	3,744.205	20.28	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			7.61380	5.505	20.28	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			117.38500	99.294	18.20	0.1560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,422.68500	1,517.994	18.20	0.8440	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			360.61290	312.191	15.40	0.4183	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			515.91290	580.891	15.40	0.5817	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			189.83010	162.231	17.03	0.2416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			995.13010	1,080.931	17.03	0.7584	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,049.16040	4,161.419	20.23	0.9938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.86040	2.719	20.23	0.0062	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			26.17680	20.225	20.47	0.0369	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,831.47680	2,938.925	20.47	0.9631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			350.05780	302.824	15.48	0.4083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			535.35780	601.524	15.48	0.5917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,366.91340	3,477.293	20.34	0.9826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			11.61340	8.593	20.34	0.0174	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			622.91990	692.888	15.90	0.6233	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			325.51990	282.088	15.90	0.3767	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,818.58950	4,931.607	20.04	0.9980	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.18950	0.807	20.04	0.0020	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			725.72540	799.722	16.24	0.6564	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			298.22540	258.822	16.24	0.3436	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			587.06940	653.134	15.78	0.5878	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			381.46940	334.034	15.78	0.4122	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,758.81370	1,856.244	18.95	0.8581	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			117.11370	100.944	18.95	0.1419	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			494.09050	436.684	15.35	0.4927	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			455.79050	511.984	15.35	0.5073	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,651.62470	1,747.297	18.73	0.8443	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			129.92470	111.997	18.73	0.1557	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			535.80680	479.524	15.76	0.4894	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			523.80680	581.424	15.76	0.5106	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			544.42890	487.192	15.72	0.4952	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			512.42890	569.092	15.72	0.5048	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			541.09680	600.141	15.82	0.5194	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			523.09680	468.241	15.82	0.4806	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			484.05670	432.485	16.03	0.4522	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			602.05670	664.385	16.03	0.5478	132,212.58	199	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,334.19290	2,435.979	20.02	0.8887	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			98.19290	86.079	20.02	0.1113	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			458.78460	510.553	15.52	0.4741	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			592.78460	530.653	15.52	0.5259	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,184.47500	1,267.110	17.72	0.7142	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			292.27500	260.810	17.72	0.2858	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	15/02/2018	Foreign Exchange Option	14.18	Put		1,169.67850	1,251.678	17.69	0.7082	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		301.47850	269.378	17.69	0.2918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		62.87580	54.944	23.20	0.0604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		420.98270	381.291	17.35	0.3577	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		706.56670	768.019	16.44	0.5354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		581.16670	528.418	16.44	0.4646	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,899.25680	3,002.716	20.92	0.8882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		113.85680	103.116	20.92	0.1118	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		62.39990	54.520	23.20	0.0600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		201.41990	227.186	14.83	0.2505	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		620.02180	564.457	16.26	0.4886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		645.42180	704.057	16.26	0.5114	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		445.99290	403.782	17.17	0.3752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		981.39290	1,053.382	17.17	0.6248	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,046.38270	1,120.891	17.35	0.6423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,181.59670	1,260.007	17.69	0.6750	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,482.88170	1,384.716	14.51	0.8401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		108.28170	124.316	14.51	0.1599	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,748.10960	2,850.628	20.58	0.8796	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		122.70960	111.028	20.58	0.1204	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,176.01990	1,087.586	14.83	0.7495	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		165.65080	148.274	19.80	0.1572	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		683.93450	623.154	16.00	0.5260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		559.33450	612.754	16.00	0.4740	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		769.13630	703.046	15.72	0.5727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		464.53630	512.646	15.72	0.4273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		376.19670	340.407	17.69	0.3250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		231.16650	259.669	14.91	0.2755	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,517.72830	2,616.940	20.16	0.8630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		142.32830	127.340	20.16	0.1370	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,775.20470	1,864.747	18.95	0.7815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		239.80470	215.147	18.95	0.2185	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,291.05080	2,387.874	19.80	0.8428	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		211.18970	189.286	19.24	0.1953	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		628.09400	571.958	16.23	0.4935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		633.49400	691.558	16.23	0.5065	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		587.23210	642.549	16.09	0.4867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		661.83210	602.949	16.09	0.5133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,105.76650	1,020.069	14.91	0.7245	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		804.72680	736.531	15.61	0.5913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		430.12680	476.131	15.61	0.4087	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,255.17290	2,351.577	19.74	0.8393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		169.77290	151.977	19.74	0.1607	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,946.58970	2,038.886	19.24	0.8047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,188.27580	4,294.544	23.20	0.9396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,197.79990	4,304.120	23.20	0.9400	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	Call			63.35510	55.372	23.20	0.0608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,178.75510	4,284.972	23.20	0.9392	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,077.59680	2,171.760	19.45	0.8204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			192.19680	172.160	19.45	0.1796	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,847.78680	1,934.632	19.00	0.7588	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			293.78680	267.032	19.00	0.2412	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,552.47700	2,648.612	20.10	0.8374	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			188.47700	171.012	20.10	0.1626	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,363.91270	1,441.524	18.02	0.6659	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			440.71270	405.023	18.02	0.3341	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,288.03120	1,363.557	17.83	0.6477	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			472.53120	434.857	17.83	0.3523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,019.12980	950.949	15.87	0.6096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			518.92980	564.049	15.87	0.3904	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,039.06520	3,137.025	20.73	0.8384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			209.26520	193.925	20.73	0.1616	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,044.99320	975.507	15.79	0.6203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			494.79320	538.607	15.79	0.3797	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,931.38710	2,015.168	18.98	0.7306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			371.58710	342.068	18.98	0.2694	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			757.03360	703.291	16.76	0.4893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			846.83360	906.391	16.76	0.5107	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,956.03500	2,040.210	19.01	0.7340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			366.23500	337.110	19.01	0.2660	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,347.62010	1,264.003	15.25	0.7267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			297.42010	327.103	15.25	0.2733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,573.51330	2,467.007	13.68	0.9567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.31330	30.107	13.68	0.0433	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			734.53640	682.086	16.85	0.4779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			884.33640	945.186	16.85	0.5221	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			0.00000	1,616.147	14.83	0.8231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			0.00000	179.247	14.83	0.1769	20,075,652.80	112,000	112,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,066.11950	995.584	15.73	0.6290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			475.91950	518.684	15.73	0.3710	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			134.42940	121.159	22.76	0.1021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,294.22940	4,394.259	22.76	0.8979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			135.97470	122.579	22.76	0.1031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,275.77470	4,375.679	22.76	0.8969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,258.27130	2,346.779	19.48	0.7711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			308.47130	283.679	19.48	0.2289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			135.20000	121.867	22.76	0.1026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,285.00000	4,384.967	22.76	0.8974	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,072.84750	1,138.782	17.27	0.5644	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			670.04750	622.382	17.27	0.4356	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			961.71410	1,023.505	17.02	0.5239	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			773.71410	721.405	17.02	0.4761	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	13/08/2018	Foreign Exchange Option	14.62	Put		1,540.42100	1,616.170	18.16	0.6357	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		578.82100	539.770	18.16	0.3643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,746.42030	2,638.254	12.23	0.9621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		19.32030	26.854	12.23	0.0379	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,576.76650	1,491.568	15.49	0.7323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		349.66650	380.168	15.49	0.2677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,776.42810	2,867.629	20.04	0.7687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		363.52810	339.029	20.04	0.2313	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,357.20620	1,278.059	15.74	0.6700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		480.10620	516.659	15.74	0.3300	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,629.95300	2,719.374	19.83	0.7555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		387.05300	360.774	19.83	0.2445	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,293.32320	1,218.271	15.86	0.6498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		526.22320	566.871	15.86	0.3502	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,945.56780	2,024.589	18.83	0.6774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		532.66780	495.989	18.83	0.3226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		590.35150	551.972	18.49	0.3532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,733.25150	1,810.572	18.49	0.6468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		594.92750	556.276	18.46	0.3555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,717.82750	1,794.876	18.46	0.6445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,505.08480	1,421.780	15.57	0.7130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		387.98480	420.380	15.57	0.2870	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		592.63670	554.119	18.47	0.3543	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,725.53670	1,802.719	18.47	0.6457	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,730.89460	1,804.810	18.54	0.6146	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		713.69460	671.210	18.54	0.3854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		726.71730	684.922	18.82	0.3776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,891.01730	1,966.022	18.82	0.6224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		724.34630	682.684	18.84	0.3765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,898.64630	1,973.784	18.84	0.6235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		721.99110	680.449	18.85	0.3755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,906.29110	1,981.549	18.85	0.6245	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,912.30090	1,984.315	18.84	0.5984	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		841.80090	796.215	18.84	0.4016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		853.89490	808.977	19.05	0.3943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,067.49490	2,140.577	19.05	0.6057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		851.47540	806.675	19.06	0.3934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,075.07540	2,148.275	19.06	0.6066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		849.06490	804.388	19.07	0.3924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,082.66490	2,155.988	19.07	0.6076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,320.25730	1,257.743	17.97	0.5238	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,405.25730	1,461.843	17.97	0.4762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,316.60770	1,254.234	17.98	0.5227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,411.60770	1,468.334	17.98	0.4773	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,312.97000	1,250.729	17.99	0.5216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,417.97000	1,474.829	17.99	0.4784	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,873.27480	1,800.430	18.96	0.5473	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,934.37480	1,985.630	18.96	0.4527	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,880.45440	1,807.385	18.95	0.5489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,921.55440	1,972.585	18.95	0.4511	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,876.86530	1,803.903	18.95	0.5481	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,927.96530	1,979.103	18.95	0.4519	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,052.52590	2,104.083	19.12	0.4565	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,912.02590	1,839.083	19.12	0.5435	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,035.35190	1,959.921	19.13	0.5568	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,030.35190	2,079.921	19.13	0.4432	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,031.68710	1,956.410	19.13	0.5560	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,036.68710	2,086.410	19.13	0.4440	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,028.08300	1,952.908	19.14	0.5553	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,043.08300	2,092.908	19.14	0.4447	0.00	0	0
Total \$ / R Option												48,956,123.99	260,499	3,109,741
Total \$ / R												1,189,265,593.39	348,071	4,610,379
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.89890		13.01060			0.0000	503,057.10	39	243
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.08130		13.19470			0.0000	143,894.30	11	547
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.26040		13.37460			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.43690		13.55020			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.15590		14.27500			0.0000	0.00	0	0
Total \$ / R MAXI Future												646,951.40	50	968
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5.56780	2.470	23.70	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			213,945.56780	225,112.470	23.70	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5.41920	2.404	23.75	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			214,945.41920	226,112.404	23.75	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5.72080	2.538	23.65	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			212,945.72080	224,112.538	23.65	0.9998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			24,281.09070	20,845.671	16.42	0.2998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			79,811.09070	87,715.671	16.42	0.7002	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			24,043.70440	20,635.939	16.45	0.2973	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			80,573.70440	88,505.939	16.45	0.7027	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			24,520.94800	21,054.979	16.40	0.3024	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			79,050.94800	86,924.979	16.40	0.6976	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			50,407.38180	45,717.449	16.83	0.4147	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			84,947.38180	91,677.449	16.83	0.5853	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			50,082.65990	45,418.214	16.85	0.4126	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			85,622.65990	92,378.214	16.85	0.5874	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			50,733.88730	46,018.370	16.82	0.4169	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			84,273.88730	90,978.370	16.82	0.5831	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			65,459.86570	60,691.073	17.20	0.4362	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			103,439.86570	110,001.073	17.20	0.5638	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			65,134.06470	60,384.982	17.22	0.4345	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			104,114.06470	110,694.982	17.22	0.5655	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			65,787.42290	60,998.383	17.19	0.4380	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			102,767.42290	109,308.383	17.19	0.5620	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			131,660.77260	125,423.413	17.98	0.5227	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			141,160.77260	146,833.413	17.98	0.4773	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			131,297.00260	125,072.920	17.99	0.5216	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			141,797.00260	147,482.920	17.99	0.4784	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			132,025.73110	125,774.320	17.97	0.5238	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			140,525.73110	146,184.320	17.97	0.4762	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												646,951.40	50	968
£ / R On	18/09/2017	Foreign Exchange Future				16.80900		16.86140		0.0000		15,279,381.00	909	192,481
£ / R On	31/10/2017	Foreign Exchange Future				16.94710		17.00030		0.0000		0.00	0	43
£ / R On	18/12/2017	Foreign Exchange Future				17.09830		17.15210		0.0000		102,589.80	6	5,935
£ / R On	19/03/2018	Foreign Exchange Future				17.38670		17.44060		0.0000		0.00	0	420
£ / R On	18/06/2018	Foreign Exchange Future				17.67150		17.72300		0.0000		0.00	0	3,033
£ / R On	17/09/2018	Foreign Exchange Future				17.95380		18.00670		0.0000		0.00	0	1,654
£ / R On	14/06/2019	Foreign Exchange Future				18.83830		18.89370		0.0000		0.00	0	0
Total £ / R Future												15,381,970.80	915	203,566
£ / R On	18/09/2017	Foreign Exchange Option		16.70	Put			109.38290	119.184	13.33	0.3931	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		16.70	Call			270.78290	228.184	13.33	0.6069	0.00	0	700
£ / R On	18/09/2017	Foreign Exchange Option		17.80	Put			948.33210	998.402	16.68	0.9644	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		17.80	Call			9.73210	7.402	16.68	0.0356	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		18.50	Put			1,641.04010	1,692.807	21.02	0.9917	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		17.99	Put			1,134.94400	1,185.784	17.86	0.9771	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		18.50	Call			2.44010	1.807	21.02	0.0083	0.00	0	300
£ / R On	18/09/2017	Foreign Exchange Option		18.00	Call			6.20990	4.681	17.92	0.0224	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		18.00	Put			1,144.80990	1,195.681	17.92	0.9776	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		18.01	Call			6.07910	4.581	17.98	0.0219	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		18.01	Put			1,154.67910	1,205.581	17.98	0.9781	0.00	0	0
£ / R On	18/09/2017	Foreign Exchange Option		17.99	Call			6.34400	4.784	17.86	0.0229	0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option		17.08	Call			358.79600	330.632	14.80	0.4579	0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option		17.08	Put			438.49600	463.532	14.80	0.5421	0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option		17.09	Call			354.71070	326.760	14.82	0.4540	0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option		17.09	Put			444.41070	469.660	14.82	0.5460	0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option		17.07	Call			362.92050	334.546	14.79	0.4618	0.00	0	0
£ / R On	31/10/2017	Foreign Exchange Option		17.07	Put			432.62050	457.446	14.79	0.5382	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.14	Call			0.69510	0.511	22.75	0.0009	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.14	Put			7,988.59510	8,042.211	22.75	0.9991	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.15	Call			0.68720	0.505	22.75	0.0009	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.15	Put			7,998.58720	8,052.205	22.75	0.9991	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.16	Call			0.67930	0.499	22.75	0.0009	0.00	0	0
£ / R On	18/12/2017	Foreign Exchange Option		25.16	Put			8,008.57930	8,062.199	22.75	0.9991	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	17.22	Call			944.89110	911.284	16.37	0.5558	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			724.29110	744.584	16.37	0.4442	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			940.01460	906.503	16.37	0.5539	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			729.41460	749.803	16.37	0.4461	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			949.78730	916.080	16.36	0.5577	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			719.18730	739.380	16.36	0.4423	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			979.16540	951.688	16.86	0.4969	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,146.16540	1,170.188	16.86	0.5031	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			975.17070	947.768	16.86	0.4954	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,152.17070	1,176.268	16.86	0.5046	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			971.19710	943.856	16.87	0.4940	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,158.19710	1,182.356	16.87	0.5060	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,133.95640	1,106.240	17.04	0.4968	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,377.25640	1,402.440	17.04	0.5032	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,130.06740	1,102.416	17.04	0.4956	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,383.36740	1,408.616	17.04	0.5044	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,137.85060	1,110.084	17.03	0.4981	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,371.15060	1,396.284	17.03	0.5019	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,824.62470	1,788.560	16.94	0.5644	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,560.92470	1,580.260	16.94	0.4356	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,820.30770	1,784.283	16.95	0.5634	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,566.60770	1,585.983	16.95	0.4366	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,828.96150	1,792.838	16.94	0.5653	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,555.26150	1,574.538	16.94	0.4347	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												15,381,970.80	915	204,566
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11853		0.11878			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12075		0.12101			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12304		0.12329			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12531		0.12555			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13406		0.13435			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00280	0.001	35.93	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,122.20280	4,147.201	35.93	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	35.93	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,122.20000	5,147.200	35.93	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.12460	0.059	35.93	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,122.32460	3,147.259	35.93	0.9997	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,147.25890	1,123.561	14.38	0.8950	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			46.15890	48.061	14.38	0.1050	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			481.74480	469.573	16.81	0.5457	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			380.64480	394.073	16.81	0.4543	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			178.22460	173.581	19.02	0.2496	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,077.12460	1,098.081	19.02	0.7504	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			815.22100	805.095	18.12	0.6008	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			485.82100	500.795	18.12	0.3992	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			437.95080	434.382	19.81	0.3793	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,108.55080	1,130.082	19.81	0.6207	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,451.99040	1,431.478	16.22	0.8425	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			122.59040	127.178	16.22	0.1575	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			689.30150	686.295	20.03	0.4527	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,134.80150	1,155.495	20.03	0.5473	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			426.99270	426.673	21.25	0.3102	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,872.49270	1,895.873	21.25	0.6898	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,101.62560	1,092.522	18.48	0.6355	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			547.12560	561.722	18.48	0.3645	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,560.28940	1,551.923	19.14	0.5980	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,125.58940	1,145.423	19.14	0.4020	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,202.81980	1,196.831	20.33	0.4901	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,768.11980	1,790.331	20.33	0.5099	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,986.33440	1,970.422	16.81	0.7281	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			551.63440	563.922	16.81	0.2719	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			15.39320		15.50190			0.0000	28,200,342.40	1,832	99,783
€ / R	On	27/09/2017	Foreign Exchange Future			15.42250		15.53170			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.52020		15.63000			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.62230		15.73290			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.68840		15.79960			0.0000	71,131,205.60	4,534	33,613
€ / R	On	27/12/2017	Foreign Exchange Future			15.71910		15.83020			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			15.83430		15.94590			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			15.98730		16.09990			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.28610		16.39730			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.57880		17.70190			0.0000	0.00	0	0
Total € / R Future												99,331,548.00	6,366	146,904
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,958.28170	4,066.800	22.24	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			433.05920	336.060	12.59	0.7942	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			31.15920	42.860	12.59	0.2058	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.18530	0.000	22.20	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,968.28530	4,076.800	22.20	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.18890	0.000	22.17	0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,978.28890	4,086.800	22.17	1.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.18170	0.000	22.24	0.0000	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			98.75600	128.989	11.94	0.3957	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			320.45600	241.489	11.94	0.6043	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			214.22280	254.813	12.98	0.4377	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			424.22280	355.013	12.98	0.5623	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			300.65350	345.028	13.38	0.4426	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			523.55350	457.328	13.38	0.5574	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,320.26160	2,420.515	17.81	0.9241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			59.30000	48.420	17.82	0.0752	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,329.70000	2,430.020	17.82	0.9248	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,310.83010	2,411.016	17.80	0.9234	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			332.39570	291.627	14.93	0.3584	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			732.79570	803.227	14.93	0.6416	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			475.26930	420.306	14.14	0.4776	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			475.66930	531.906	14.14	0.5224	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			59.86160	48.916	17.81	0.0759	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			0.00000	417.571	13.82	0.4548	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,688.87690	1,580.923	12.24	0.9489	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			19.27690	22.523	12.24	0.0511	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			977.33340	1,057.257	15.58	0.7213	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			246.93340	215.657	15.58	0.2787	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			60.43010	49.416	17.80	0.0766	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,032.26490	1,113.713	15.71	0.7362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			2.86610	2.880	22.15	0.0051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,613.26610	5,724.480	22.15	0.9949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,815.51490	1,707.866	12.72	0.9564	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			15.91490	19.466	12.72	0.0436	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			0.00000	505.971	13.82	0.5452	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			870.52070	946.708	15.31	0.6895	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			280.12070	245.108	15.31	0.3105	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			231.86490	202.113	15.71	0.2638	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			391.50890	437.761	13.97	0.4521	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			601.70890	536.861	13.97	0.5479	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			517.16030	566.921	14.54	0.4722	123,588.84	218	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			663.06030	601.221	14.54	0.5278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,299.13460	1,212.031	14.08	0.7384	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			249.23460	274.731	14.08	0.2616	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,437.40170	1,347.176	14.01	0.7780	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			197.50170	219.876	14.01	0.2220	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,429.89590	1,339.859	14.01	0.7760	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			199.99590	222.559	14.01	0.2240	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			961.85290	1,027.834	15.71	0.5861	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			561.75290	515.134	15.71	0.4139	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,444.92930	1,354.518	14.00	0.7800	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			195.02930	217.218	14.00	0.2200	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			62.27030	75.927	14.31	0.0931	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,162.17030	2,063.227	14.31	0.9069	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,264.53830	1,177.861	14.10	0.7276	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			264.63830	290.561	14.10	0.2724	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			457.43830	490.432	14.70	0.3281	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,348.76790	1,270.864	14.72	0.6700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			461.46790	494.764	14.72	0.3300	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,360.73440	1,282.575	14.70	0.6737	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			453.43440	486.475	14.70	0.3263	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,354.73830	1,276.532	14.70	0.6719	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,927.63660	1,861.183	16.21	0.6174	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,095.73660	1,152.383	16.21	0.3826	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,923.00330	1,856.815	16.22	0.6163	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,101.10330	1,158.015	16.22	0.3837	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,932.29140	1,865.564	16.20	0.6185	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,090.39140	1,146.764	16.20	0.3815	0.00	0	0
Total € / R Option												123,588.84	218	270,801
Total € / R												99,455,136.84	6,584	417,705
AUS / R	On	18/09/2017	Foreign Exchange Future			10.34770		10.34180			0.0000	108,888,847.10	10,523	24,476
AUS / R	On	18/12/2017	Foreign Exchange Future			10.48200		10.47600			0.0000	0.00	0	6,910
AUS / R	On	27/12/2017	Foreign Exchange Future			10.49510		10.48900			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.61330		10.60630			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.74120		10.73210			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.24740		11.24170			0.0000	0.00	0	0
Total AUS / R Future												108,888,847.10	10,523	32,886
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.03510	0.031	24.62	0.0003	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,828.23510	1,822.331	24.62	0.9997	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.03380	0.030	24.67	0.0003	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,838.23380	1,832.330	24.67	0.9997	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.03250	0.029	24.73	0.0002	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,848.23250	1,842.329	24.73	0.9998	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,433.48540	1,427.123	16.95	0.9081	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			38.83450	38.486	16.97	0.0906	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,442.83450	1,436.486	16.97	0.9094	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			40.14600	39.769	16.94	0.0932	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,424.14600	1,417.769	16.94	0.9068	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			39.48540	39.123	16.95	0.0919	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			619.62630	621.772	13.81	0.7477	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			130.62630	126.672	13.81	0.2523	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			612.61570	614.710	13.82	0.7434	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			133.61570	129.610	13.82	0.2566	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			626.89260	629.073	13.82	0.7518	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			127.89260	123.973	13.82	0.2482	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			197.47080	194.421	14.45	0.2688	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			796.74660	800.669	14.44	0.7281	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			200.44660	197.369	14.44	0.2719	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			810.82690	814.802	14.45	0.7343	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			194.52690	191.502	14.45	0.2657	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			803.77080	807.721	14.45	0.7312	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			650.93800	654.570	14.01	0.5968	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			418.83800	413.370	14.01	0.4032	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			645.80480	649.398	14.02	0.5938	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			423.70480	418.198	14.02	0.4062	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			656.10270	659.773	14.00	0.5998	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			414.00270	408.573	14.00	0.4002	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			729.29060	722.592	14.08	0.4197	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			960.16180	959.194	14.06	0.5841	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			718.46180	711.794	14.06	0.4159	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			955.56610	954.583	14.07	0.5822	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			723.86610	717.183	14.07	0.4178	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			950.99060	949.992	14.08	0.5803	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												108,888,847.10	10,523	32,886
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.44900		10.47750			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.60390		10.63280			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.75220		10.78120			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.75310		10.78220			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,200
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			2.27620	1.526	18.14	0.0124	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			814.77620	842.526	18.14	0.9876	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			2.19290	1.474	18.24	0.0120	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			824.69290	852.474	18.24	0.9880	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			2.36340	1.580	18.05	0.0129	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			804.86340	832.580	18.05	0.9871	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			348.75200	328.893	13.14	0.5482	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			255.95200	264.993	13.14	0.4518	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			343.69890	323.957	13.15	0.5429	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			260.89890	270.057	13.15	0.4571	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			353.85940	333.885	13.13	0.5536	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			251.05940	259.985	13.13	0.4464	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			865.08240	840.628	13.61	0.7607	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			153.88240	158.428	13.61	0.2393	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			857.73150	833.340	13.61	0.7576	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			156.53150	161.140	13.61	0.2424	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			872.46800	847.947	13.61	0.7638	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			151.26800	155.747	13.61	0.2362	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			528.12200	511.333	14.29	0.5057	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			565.92200	578.233	14.29	0.4943	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			524.05950	507.353	14.31	0.5028	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			571.85950	584.253	14.31	0.4972	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			532.20980	515.347	14.28	0.5086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			560.00980	572.247	14.28	0.4914	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,200
CHF / R	On	18/09/2017	Foreign Exchange Future			13.50300		13.62230			0.0000	0.00	0	3,908
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77730		13.89930			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.05690		14.17980			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.33100		14.45580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.32900		15.46290			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,058
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.90060	0.354	23.91	0.0020	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,768.60060	1,887.354	23.91	0.9980	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.87810	0.343	23.95	0.0020	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,778.57810	1,897.343	23.95	0.9980	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.92370	0.364	23.87	0.0021	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,758.62370	1,877.364	23.87	0.9979	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			421.33200	365.547	16.26	0.4341	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			552.03200	618.247	16.26	0.5659	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			417.40860	362.038	16.28	0.4310	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			558.10860	624.738	16.28	0.5690	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			425.28720	369.087	16.25	0.4372	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			545.98720	611.787	16.25	0.5628	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			696.24230	629.859	16.43	0.5020	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			666.44230	722.959	16.43	0.4980	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			691.90870	625.881	16.45	0.4997	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			672.10870	728.981	16.45	0.5003	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			700.59960	633.860	16.42	0.5043	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			660.79960	716.960	16.42	0.4957	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			810.74850	747.543	16.56	0.4917	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			884.94850	946.543	16.56	0.5083	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			806.82760	743.839	16.58	0.4899	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			891.02760	952.839	16.58	0.5101	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			802.93050	740.158	16.59	0.4881	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			897.13050	959.158	16.59	0.5119	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			916.51920	978.383	15.69	0.3851	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,648.64750	1,576.350	15.67	0.6174	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			905.74750	967.350	15.67	0.3826	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,644.02590	1,571.855	15.68	0.6161	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			911.12590	972.855	15.68	0.3839	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,639.41920	1,567.383	15.69	0.6149	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,058

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 Future			1.97030		1.99200			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98810		2.01120			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00440		2.02780			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.02020		2.04340			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00330		2.02570			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			4.82600	2.546	19.81	0.0103	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,584.82600	1,799.546	19.81	0.9897	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			4.03580	1.997	20.12	0.0081	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,684.03580	1,898.997	20.12	0.9919	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			5.80970	2.915	19.22	0.0119	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,485.80970	1,699.915	19.22	0.9881	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			390.24770	481.457	14.56	0.4121	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,027.17120	873.694	14.42	0.6393	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			315.17120	392.694	14.42	0.3607	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			963.41860	816.729	14.49	0.6137	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			351.41860	435.729	14.49	0.3863	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			902.24770	762.457	14.56	0.5879	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,393.53700	1,246.893	15.45	0.6352	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			515.53700	602.893	15.45	0.3648	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,523.78300	1,363.012	15.34	0.6699	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			445.78300	519.012	15.34	0.3301	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,457.80700	1,304.018	15.40	0.6526	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			479.80700	560.018	15.40	0.3474	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,255.42930	1,136.288	15.93	0.5284	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,021.42930	1,134.288	15.93	0.4716	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,209.49790	1,094.365	15.99	0.5146	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,075.49790	1,192.365	15.99	0.4854	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,302.81200	1,179.637	15.86	0.5423	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			968.81200	1,077.637	15.86	0.4577	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,977.53560	1,853.600	16.43	0.5647	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,520.53560	1,620.600	16.43	0.4353	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,932.42670	1,809.544	16.46	0.5557	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,575.42670	1,676.544	16.46	0.4443	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,023.60970	1,898.600	16.40	0.5738	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,466.60970	1,565.600	16.40	0.4262	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			2.07340		2.08890			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11450		2.13040			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.15500		2.17090			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.19600		2.21180			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37760		2.39490			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 DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call		1,294.48370	1,144.173	16.94	0.9621	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put		5.48370	10.173	16.94	0.0379	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call		1,195.56810	1,047.382	16.54	0.9510	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put		6.56810	13.382	16.54	0.0490	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call		1,393.61550	1,241.732	17.33	0.9708	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put		4.61550	7.732	17.33	0.0292	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call		1,414.81750	1,290.615	14.49	0.7561	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put		210.81750	245.615	14.49	0.2439	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call		1,340.44820	1,221.237	14.57	0.7346	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put		236.44820	276.237	14.57	0.2654	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call		1,491.24620	1,362.350	14.42	0.7769	0.00	0	0	
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put		187.24620	217.350	14.42	0.2231	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put		1,143.53510	1,233.434	16.57	0.5289	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call		1,033.64980	959.374	16.39	0.5008	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put		1,024.64980	1,109.374	16.39	0.4992	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call		992.32930	920.661	16.48	0.4858	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put		1,083.32930	1,170.661	16.48	0.5142	0.00	0	0	
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call		952.53510	883.434	16.57	0.4711	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put		1,315.37560	1,398.646	16.37	0.5010	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call		1,193.72350	1,121.094	16.44	0.4869	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put		1,375.72350	1,461.094	16.44	0.5131	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call		1,274.27580	1,197.417	16.29	0.5112	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put		1,256.27580	1,337.417	16.29	0.4888	0.00	0	0	
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call		1,233.37560	1,158.646	16.37	0.4990	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		3,476.80840	3,363.082	16.29	0.7237	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		927.80840	987.082	16.29	0.2763	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		3,414.46830	3,298.666	16.29	0.7165	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		965.46830	1,022.666	16.29	0.2835	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		3,353.02470	3,240.562	16.34	0.7088	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		1,004.02470	1,064.562	16.34	0.2912	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			1.64890	1.66340			0.0000	0.00	0	0	
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.67620	1.69110			0.0000	0.00	0	0	
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.70230	1.71730			0.0000	0.00	0	0	
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.72730	1.74220			0.0000	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82480	1.84050			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		0.09130	0.055	24.84	0.0003	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put		2,766.09130	2,911.055	24.84	0.9997	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.07340	0.045	25.22	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,866.07340	3,011.045	25.22	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.05940	0.038	25.61	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,966.05940	3,111.038	25.61	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			285.58720	243.059	16.33	0.2806	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,074.58720	1,181.059	16.33	0.7194	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			263.79220	224.275	16.51	0.2619	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,152.79220	1,262.275	16.51	0.7381	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			309.24920	263.516	16.14	0.3005	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			998.24920	1,101.516	16.14	0.6995	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			713.00670	645.989	16.36	0.4509	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			940.00670	1,022.989	16.36	0.5491	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			676.86550	612.711	16.49	0.4329	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,003.86550	1,089.711	16.49	0.5671	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			751.01010	681.062	16.24	0.4694	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			878.01010	958.062	16.24	0.5306	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			936.30880	866.476	16.61	0.4784	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,114.30880	1,193.476	16.61	0.5216	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			899.39930	831.908	16.72	0.4637	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,177.39930	1,258.908	16.72	0.5363	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			974.74490	902.529	16.50	0.4935	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,052.74490	1,129.529	16.50	0.5065	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,991.39390	1,901.584	16.93	0.5979	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,286.39390	1,353.584	16.93	0.4021	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,082.87200	1,988.426	16.75	0.6176	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,177.87200	1,240.426	16.75	0.3824	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,036.56570	1,944.440	16.84	0.6077	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,231.56570	1,296.440	16.84	0.3923	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			0.12460		0.12570			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12430		0.12430			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12370		0.12480			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12310		0.12410			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11780		0.11690			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			1.66340		1.66990			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69050		1.69710			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.71700		1.72350			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.74330		1.74960			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85300		1.85920			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.35800		9.32700			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.47420		9.44260			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.58890		9.55650			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.70090		9.66680			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.14660		10.11160			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			1,263.22240	1,232.184	22.15	0.9983	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.24550	0.203	22.04	0.0018	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,243.24550	1,212.203	22.04	0.9982	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.23370	0.194	22.10	0.0017	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,253.23370	1,222.194	22.10	0.9983	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.22240	0.184	22.15	0.0017	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			169.27570	174.264	15.30	0.3499	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			536.67570	510.064	15.30	0.6501	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			166.63450	171.499	15.32	0.3455	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			544.03450	517.299	15.32	0.6545	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			171.95400	177.070	15.28	0.3543	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			529.35400	502.870	15.28	0.6457	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			478.53220	494.567	15.19	0.5741	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			372.03220	355.667	15.19	0.4259	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			473.58920	489.498	15.20	0.5704	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			377.08920	360.598	15.20	0.4296	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			483.51630	499.671	15.18	0.5779	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			367.01630	350.771	15.18	0.4221	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			432.10920	444.541	14.82	0.4829	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			605.30920	583.641	14.82	0.5171	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			428.41630	440.740	14.84	0.4799	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			611.61630	589.840	14.84	0.5201	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			435.83170	448.368	14.81	0.4859	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			599.03170	577.468	14.81	0.5141	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			897.54070	912.473	14.92	0.5843	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			705.94070	685.873	14.92	0.4157	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			893.03830	907.890	14.93	0.5824	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			711.43830	691.290	14.93	0.4176	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			902.06940	917.077	14.92	0.5863	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			700.46940	680.477	14.92	0.4137	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			1.28030		1.28800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29270		1.30120			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30110		1.31420			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.32090		1.32840			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33470		1.34190			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			820.00000	897.000		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			920.00000	997.000		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			720.00000	797.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			12.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	73.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			88.00000	173.000		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			188.00000	273.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			142.00000	11.000		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			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	89.000		1.0000	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			58.00000	189.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			84.00000	9.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			16.00000	91.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			184.00000	109.000		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			219.00000	147.000		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			119.00000	47.000		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			319.00000	247.000		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			1.30310		1.29600			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30710		1.29990			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31120		1.30400			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31510		1.30800			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 QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.19340		1.19150			0.0000	0.00	0	32
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19930		1.19740			0.0000	0.00	0	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20560		1.20380			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21200		1.21010			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	72
Total QUANTO € / \$												0.00	0	72
RAIN	On	18/09/2017	Foreign Exchange Future			23,084.50000		23,256.54000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,450.80000		23,629.32000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			23,815.67000		23,996.12000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.54030		9.58860			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.68490		9.73450			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.82860		9.87910			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.97000		10.01840			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.53030		10.58730			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			64.20570	43.901	11.71	0.3230	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			115.60570	143.601	11.71	0.6770	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			60.83780	41.350	11.79	0.3077	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			122.23780	151.050	11.79	0.6923	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			67.73870	46.595	11.63	0.3389	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			109.13870	136.295	11.63	0.6611	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			249.05620	225.543	13.67	0.4446	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			324.55620	350.643	13.67	0.5554	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			245.19680	221.961	13.70	0.4392	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			330.69680	357.061	13.70	0.5608	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			252.96950	229.174	13.64	0.4499	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			318.46950	344.274	13.64	0.5501	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			383.69330	359.203	14.62	0.4718	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			464.59330	490.603	14.62	0.5282	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			379.74460	355.443	14.64	0.4681	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			470.64460	496.843	14.64	0.5319	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			387.67620	362.995	14.60	0.4754	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			458.57620	484.395	14.60	0.5246	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			478.06850	454.258	14.59	0.4857	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			559.66850	584.258	14.59	0.5143	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			474.11120	450.444	14.60	0.4828	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			565.71120	590.444	14.60	0.5172	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			482.05610	458.104	14.58	0.4887	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			553.65610	578.104	14.58	0.5113	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,134.71690	1,093.838	14.72	0.6412	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			547.41690	563.538	14.72	0.3588	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,129.17750	1,088.662	14.73	0.6393	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			551.87750	568.362	14.73	0.3607	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,140.27700	1,099.287	14.71	0.6431	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			542.97700	558.987	14.71	0.3569	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			3.75200		3.78040			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.70720		3.73720			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.66650		3.69540			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.62780		3.65660			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.49860		3.53940			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			231.42100	203.408	15.92	0.9683	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			1.02100	1.408	15.92	0.0317	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			221.56070	193.617	15.63	0.9637	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			1.16070	1.617	15.63	0.0363	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			241.29970	213.219	16.19	0.9725	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.89970	1.219	16.19	0.0275	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			97.56420	82.437	12.36	0.4599	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			100.36420	115.237	12.36	0.5401	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			92.56870	78.457	12.39	0.4442	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			105.36870	121.257	12.39	0.5558	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			102.71850	86.573	12.32	0.4759	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			95.51850	109.373	12.32	0.5241	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			251.04400	229.390	13.80	0.6754	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			75.64400	82.890	13.80	0.3246	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			244.25920	222.772	13.77	0.6654	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			78.85920	86.272	13.77	0.3346	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			257.92460	236.107	13.83	0.6852	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			72.52460	79.607	13.83	0.3148	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			182.15290	167.280	14.57	0.4900	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			195.55290	209.480	14.57	0.5100	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			191.11360	175.730	14.53	0.5067	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			184.51360	197.930	14.53	0.4933	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			186.59090	171.462	14.55	0.4983	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			189.99090	203.662	14.55	0.5017	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			294.25140	271.643	15.17	0.5282	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			274.85140	293.043	15.17	0.4718	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			289.56120	267.324	15.17	0.5226	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			280.16120	298.724	15.17	0.4774	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			284.92470	263.063	15.18	0.5171	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			285.52470	304.463	15.18	0.4829	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			1.40870		1.42260			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38870		1.39690			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36830		1.37440			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34980		1.35280			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23990		1.24270			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 364 558 786.70	105,426	1,895,028
Total Options												49 079 712.83	260,717	3,381,542
Grand Total:												1,413,638,499.53	366,143	5,276,570