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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/09/2017 Foreign Exchange Future			13.03590		12.94690			0.0000	473,476,923.90	36,321	797,584
\$ / R On 22/09/2017 Foreign Exchange Future			13.04430		12.95520			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.05240		12.96330			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.05440		12.96540			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.05640		12.96740			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.05850		12.96950			0.0000	0.00	0	1,801
\$ / R On 06/10/2017 Foreign Exchange Future			13.07260		12.98380			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.08680		12.99810			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.10700		13.01830			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.11510		13.02630			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.14130		13.05260			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.14940		13.06060			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.17930		13.09020			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.18320		13.09410			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.21310		13.12370			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.21900		13.12970			0.0000	751,870,282.00	56,878	197,432
\$ / R On 22/12/2017 Foreign Exchange Future			13.22700		13.13760			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.23700		13.14760			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.24890		13.15950			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.26290		13.17340			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.30670		13.21720			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	01/02/2018	Foreign Exchange Future			13.30870		13.21910			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.33270		13.24300			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.33660		13.24700			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.40030		13.31040			0.0000	292,126,540.00	21,800	123,037
\$ / R	On	25/04/2018	Foreign Exchange Future			13.47280		13.38260			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.50410		13.41380			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.51200		13.42160			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.57850		13.48780			0.0000	0.00	0	102,600
\$ / R	On	02/07/2018	Foreign Exchange Future			13.60550		13.51500			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.64020		13.54990			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.68640		13.59640			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.75430		13.66460			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.87040		13.77990			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.93360		13.84260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.05790		13.96600			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.12510		14.03270			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.30450		14.21070			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.14050		15.05270			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.25030		15.16350			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.36490		15.27920			0.0000	0.00	0	184,000
Total \$ / R Future												1,517,473,745.90	114,999	1,504,194
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,603.15840	1,514.154	25.84	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			0.05840	0.054	25.84	0.0005	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,383.20760	1,294.190	23.41	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			0.10760	0.090	23.41	0.0008	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			363.51560	280.379	14.17	0.8633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			10.41560	16.279	14.17	0.1367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,553.16650	1,464.160	25.27	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.06650	0.060	25.27	0.0005	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,053.12210	1,964.128	30.92	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.02210	0.028	30.92	0.0002	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			853.79780	765.146	18.95	0.9902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			0.69780	1.046	18.95	0.0098	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			27.51180	42.280	12.59	0.3140	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			220.61180	146.380	12.59	0.6860	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			182.90180	253.932	13.83	0.8505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			36.00180	18.032	13.83	0.1495	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,773.13890	1,684.140	27.76	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.03890	0.040	27.76	0.0003	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			556.22720	469.233	16.14	0.9536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			3.12720	5.133	16.14	0.0464	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,053.15890	2,964.160	46.29	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.05890	0.060	46.29	0.0003	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			452.26360	538.186	16.38	0.9777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			5.36360	2.286	16.38	0.0223	0.00	0	91,184

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	17.00	Put			4,053.37900	3,964.526	68.07	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.27900	0.426	68.07	0.0014	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.07210	0.064	24.94	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,523.17210	1,434.164	24.94	0.9994	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			947.08360	1,035.989	20.83	0.9991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.18360	0.089	20.83	0.0009	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			62.08790	99.999	12.13	0.5734	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			115.18790	64.099	12.13	0.4266	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,053.12070	4,964.135	68.07	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.02070	0.035	68.07	0.0001	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,253.26070	1,164.254	22.32	0.9985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			0.16070	0.154	22.32	0.0015	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,083.35900	3,994.497	68.07	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.25900	0.397	68.07	0.0013	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			0.15100	0.142	22.48	0.0013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,273.25100	1,184.242	22.48	0.9987	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,743.14160	1,654.142	27.42	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.04160	0.042	27.42	0.0004	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			987,053.10000	986,964.100	68.07	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	68.07	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,453.26910	3,364.273	55.45	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.16910	0.173	55.45	0.0007	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			5.67660	9.049	15.15	0.0795	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			458.77660	373.149	15.15	0.9205	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			0.86750	1.365	18.53	0.0128	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			803.96750	715.465	18.53	0.9872	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			223.44020	298.770	14.26	0.8892	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			26.54020	12.870	14.26	0.1108	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,853.46960	3,764.475	64.61	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.36960	0.375	64.61	0.0013	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.10980	0.174	68.07	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,423.20980	4,334.274	68.07	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			0.83000	1.294	18.61	0.0121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			813.93000	725.394	18.61	0.9879	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.11090	0.094	23.33	0.0009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,373.21090	1,284.194	23.33	0.9991	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.10700	0.170	68.07	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,433.20700	4,344.270	68.07	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.10430	0.165	68.07	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,443.20430	4,354.265	68.07	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put			48.41840	25.109	13.41	0.1993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call			145.31840	211.009	13.41	0.8007	0.00	0	350
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.01860	0.025	32.05	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,153.11860	2,064.125	32.05	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			413.85940	498.919	16.04	0.9710	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			6.95940	3.019	16.04	0.0290	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			77.33840	126.338	12.47	0.6455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			90.43840	50.438	12.47	0.3545	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Put			164.72620	97.688	11.90	0.5650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Call			41.62620	63.588	11.90	0.4350	0.00	0	30,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			25.90960	39.850	12.69	0.2990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			229.00960	153.950	12.69	0.7010	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,793.13720	1,704.139	27.99	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.03720	0.039	27.99	0.0003	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			7.68250	12.113	14.66	0.1043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			410.78250	326.213	14.66	0.8957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			14.12990	21.937	13.68	0.1787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			317.22990	236.037	13.68	0.8213	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			536.61910	449.838	15.94	0.9483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			3.51910	5.738	15.94	0.0517	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			478.13300	392.164	15.35	0.9286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			5.03300	8.064	15.35	0.0714	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			64.44080	34.687	12.98	0.2618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			111.34080	170.587	12.98	0.7382	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			404.32670	489.136	15.96	0.9690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			7.42670	3.236	15.96	0.0310	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			953.56250	864.724	19.79	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			0.46250	0.624	19.79	0.0059	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			697.93170	786.327	18.58	0.9956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			1.03170	0.427	18.58	0.0044	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			272.25500	193.685	13.18	0.7678	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			19.15500	29.585	13.18	0.2322	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			704.47420	616.406	17.61	0.9787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			1.37420	2.306	17.61	0.0213	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,303.23790	1,214.225	22.74	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			0.13790	0.125	22.74	0.0012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			688.00560	776.356	18.49	0.9953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			1.10560	0.456	18.49	0.0047	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			863.76870	775.092	19.03	0.9907	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			0.66870	0.992	19.03	0.0093	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			212.30730	138.950	12.49	0.6704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			29.20730	44.850	12.49	0.3296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			357.16570	440.481	15.53	0.9571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			10.26570	4.581	15.53	0.0429	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,053.41610	964.482	20.63	0.9964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			0.31610	0.382	20.63	0.0036	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			993.49570	904.611	20.13	0.9951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			0.39570	0.511	20.13	0.0049	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,553.30980	3,464.314	57.74	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.20980	0.214	57.74	0.0008	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			507.30590	420.895	15.64	0.9393	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			4.20590	6.795	15.64	0.0607	0.00	0	4,375

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		1.51270	2.556	17.42	0.0236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		684.61270	596.656	17.42	0.9764	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		1.08730	1.793	18.11	0.0166	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		754.18730	665.893	18.11	0.9834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		747.63000	836.210	19.03	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		0.73000	0.310	19.03	0.0032	0.00	0	1,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call		468.69220	550.774	15.45	0.9535	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put		13.49220	6.474	15.45	0.0465	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put		48.11460	27.110	14.28	0.1642	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call		253.31460	321.410	14.28	0.8358	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		401.95950	323.086	13.93	0.7757	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		35.25950	45.486	13.93	0.2243	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		555.73930	471.170	14.67	0.8674	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		21.13930	25.570	14.67	0.1326	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,164.66080	4,075.600	24.30	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.06080	0.000	24.30	0.0000	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		286.57810	218.330	13.55	0.6248	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		73.97810	94.730	13.55	0.3752	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		180.67140	128.996	13.13	0.4529	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		130.17140	167.496	13.13	0.5471	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put		477.14720	403.248	14.62	0.7392	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call		60.94720	75.848	14.62	0.2608	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call		362.13430	431.874	12.69	0.8298	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put		58.33430	39.274	12.69	0.1702	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		391.52640	326.076	14.08	0.6318	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		109.62640	132.876	14.08	0.3682	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,798.41520	1,711.257	18.62	0.9730	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		6.71520	8.257	18.62	0.0270	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		1,019.40580	937.102	16.65	0.8755	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		37.70580	44.102	16.65	0.1245	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,112.44630	1,029.895	17.07	0.8806	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		38.74630	44.995	17.07	0.1194	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		306.26740	356.917	13.56	0.6326	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		199.96740	161.817	13.56	0.3674	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		585.23330	515.978	15.18	0.6971	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		111.53330	131.078	15.18	0.3029	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,424.20180	4,335.652	27.87	0.9979	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.50180	0.752	27.87	0.0021	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		492.97260	432.357	14.75	0.5992	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		185.57260	213.657	14.75	0.4008	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,001.31830	924.486	16.60	0.8055	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		81.91830	93.886	16.60	0.1945	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,650.39550	4,561.580	22.39	0.9977	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.59550	0.880	22.39	0.0023	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		617.78050	557.176	15.35	0.6201	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		207.98050	236.476	15.35	0.3799	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	30/11/2017	Foreign Exchange Option	12.75	Call			531.65970	593.579	13.85	0.7091	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			187.55970	160.379	13.85	0.2909	0.00	0	112,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			642.71380	581.722	15.48	0.6272	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			206.81380	234.922	15.48	0.3728	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			659.04360	600.867	15.66	0.6020	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			252.74360	283.967	15.66	0.3980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			0.00000	1,074.737	13.59	0.8811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			0.00000	55.737	13.59	0.1189	222,947.60	4,000	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.55360	2.850	20.56	0.0065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,172.85360	4,083.850	20.56	0.9935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.51110	2.803	20.56	0.0064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,182.81110	4,093.803	20.56	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			595.17430	657.726	14.15	0.7025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			215.47430	188.726	14.15	0.2975	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			2.59680	2.898	20.56	0.0066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,162.89680	4,073.898	20.56	0.9934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			713.19330	653.397	15.84	0.6206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			242.89330	272.397	15.84	0.3794	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			439.51290	393.546	14.84	0.4773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			369.21290	412.546	14.84	0.5227	0.00	0	4,020
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			589.17460	651.339	14.17	0.6986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			219.47460	192.339	14.17	0.3014	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,027.94960	1,109.213	13.56	0.8906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			58.24960	50.213	13.56	0.1094	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			70.17470	79.030	18.63	0.1296	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,740.47470	1,660.030	18.63	0.8704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			86.64240	97.499	18.24	0.1563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,556.94240	1,478.499	18.24	0.8437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,377.11920	1,300.704	17.80	0.8123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			106.81920	119.704	17.80	0.1877	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			470.70320	422.838	14.96	0.4967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			350.40320	391.838	14.96	0.5033	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			867.69010	802.291	16.34	0.6803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			197.39010	221.291	16.34	0.3197	885,165.20	4,000	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,584.22820	1,505.459	18.30	0.8480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			83.92820	94.459	18.30	0.1520	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,404.90770	2,319.990	19.99	0.9323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			34.60770	38.990	19.99	0.0677	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			409.28760	366.597	14.76	0.4575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			388.98760	435.597	14.76	0.5425	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			411.06910	459.667	14.69	0.5625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			381.36910	340.667	14.69	0.4375	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			175.94490	197.418	16.61	0.2904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			956.24490	888.418	16.61	0.7096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			377.00480	421.645	14.81	0.5306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			427.30480	382.645	14.81	0.4694	0.00	0	16,000

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	13.21	Call			365.37520	408.325	14.86	0.5188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			445.67520	399.325	14.86	0.4812	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			218.89200	245.483	16.09	0.3485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			789.19200	726.483	16.09	0.6515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			834.12580	909.492	13.74	0.8260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			104.42580	90.492	13.74	0.1740	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			299.43550	335.440	15.34	0.4473	1,341,760.00	4,000	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			569.73550	516.440	15.34	0.5527	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			639.94920	583.294	15.59	0.5877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			269.64920	302.294	15.59	0.4123	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			657.61280	723.941	14.00	0.7408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			177.91280	154.941	14.00	0.2592	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,031.27720	1,948.443	19.23	0.9030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			50.97720	57.443	19.23	0.0970	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,040.76230	1,957.863	19.25	0.9039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			50.46230	56.863	19.25	0.0961	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			985.99190	1,066.187	13.59	0.8786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			66.29190	57.187	13.59	0.1214	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,399.86310	1,487.814	13.92	0.9533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			20.16310	18.814	13.92	0.0467	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			458.31060	510.928	14.53	0.6027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			328.61060	291.928	14.53	0.3973	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			759.47680	831.831	13.81	0.7942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			129.77680	112.830	13.81	0.2058	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			402.11610	449.915	14.72	0.5545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			392.41610	350.915	14.72	0.4455	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,043.47200	3,954.540	20.56	0.9921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.17200	3.540	20.56	0.0079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,124.00040	3,036.742	20.64	0.9700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			13.70040	15.742	20.64	0.0300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,927.33650	1,845.262	19.02	0.8925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			57.03650	64.262	19.02	0.1075	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			137.36070	154.117	17.20	0.2347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,157.66070	1,085.117	17.20	0.7653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,167.08150	1,251.201	13.44	0.9238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			37.38150	32.201	13.44	0.0762	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			357.81210	400.003	14.91	0.5110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			458.11210	411.003	14.91	0.4890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,003.68910	3,914.785	20.57	0.9916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.38910	3.785	20.57	0.0084	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			133.22690	149.467	17.27	0.2285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,183.52690	1,110.467	17.27	0.7715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,073.31790	3,984.368	20.56	0.9925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.01790	3.368	20.56	0.0075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			96.38000	108.399	18.05	0.1716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,466.68000	1,389.399	18.05	0.8284	0.00	0	2,055

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,930.98340	4,841.762	20.56	0.9981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		0.68340	0.762	20.56	0.0019	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		146.05780	163.896	17.05	0.2476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,106.35780	1,034.896	17.05	0.7524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		4,113.12330	4,024.151	20.56	0.9929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		2.82330	3.151	20.56	0.0071	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		93.34320	105.002	18.10	0.1669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,493.64320	1,416.002	18.10	0.8331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,695.89380	3,607.328	20.59	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		5.59380	6.328	20.59	0.0133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,428.84640	3,340.751	20.61	0.9804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		8.54640	9.751	20.61	0.0196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		315.55250	353.318	15.21	0.4655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		535.85250	484.318	15.21	0.5345	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		160.24910	179.828	16.83	0.2682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,030.54910	960.828	16.83	0.7318	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		19.52100	22.506	20.66	0.0410	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,889.82100	2,803.506	20.66	0.9590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		305.78000	342.483	15.29	0.4545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		556.08000	503.483	15.29	0.5455	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		647.16400	591.123	15.74	0.5814	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		284.76400	318.123	15.74	0.4186	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,883.23610	4,794.078	20.63	0.9974	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		0.83610	1.078	20.63	0.0026	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		753.41270	694.046	16.10	0.6188	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		261.01270	291.046	16.10	0.3812	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		610.13980	557.971	15.67	0.5450	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		339.63980	376.871	15.67	0.4550	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,806.37440	1,728.489	18.92	0.8440	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		99.77440	111.389	18.92	0.1560	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		447.07450	493.728	15.32	0.5391	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		473.67450	430.828	15.32	0.4609	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,697.63890	1,621.093	18.70	0.8285	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		111.03890	123.993	18.70	0.1715	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		492.45050	538.678	15.79	0.5308	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		545.25050	501.978	15.79	0.4692	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		500.41300	547.531	15.76	0.5369	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		533.21300	490.831	15.76	0.4631	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		563.53380	518.935	15.84	0.4783	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		480.73380	525.635	15.84	0.5217	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		443.61600	485.664	16.04	0.4919	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		626.41600	578.964	16.04	0.5081	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,386.88380	2,306.387	20.07	0.8781	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		85.98380	95.087	20.07	0.1219	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		477.24670	438.551	15.62	0.4318	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		546.34670	597.251	15.62	0.5682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,222.66460	1,158.389	17.74	0.6877	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			265.66460	291.089	17.74	0.3123	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,207.60350	1,144.062	17.72	0.6813	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			274.60350	300.662	17.72	0.3187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,304.47570	2,228.502	19.83	0.8248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			154.87570	168.802	19.83	0.1752	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			588.93370	636.057	16.33	0.5285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			658.53370	615.757	16.33	0.4715	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			610.56890	570.391	16.21	0.4512	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,255.18280	4,170.895	23.44	0.9339	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			56.45550	62.143	23.44	0.0669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,236.05550	4,151.843	23.44	0.9331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			175.67540	191.548	19.54	0.1959	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,080.97950	1,024.131	17.42	0.6132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			391.37950	424.431	17.42	0.3868	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			56.01760	61.667	23.44	0.0665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,245.61760	4,161.367	23.44	0.9335	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			55.58280	61.195	23.44	0.0661	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			103.94800	110.958	20.86	0.1197	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,120.61290	1,194.092	15.09	0.7795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			210.21290	193.792	15.09	0.2205	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			0.00000	1,826.023	19.18	0.7735	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.00000	226.323	19.18	0.2265	701,600.68	3,100	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,125.27540	2,051.248	19.54	0.8041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,014.49920	959.670	17.26	0.5946	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			348.97190	378.407	17.75	0.3519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,218.57190	1,158.107	17.75	0.6481	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			733.51240	687.704	16.54	0.5012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			543.91240	588.004	16.54	0.4988	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,953.54800	2,870.658	20.86	0.8803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			112.07690	121.180	20.59	0.1301	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,340.65720	2,264.324	19.88	0.8286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			151.05720	164.624	19.88	0.1714	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			581.18050	627.659	16.37	0.5235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			670.78050	627.359	16.37	0.4765	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			414.89920	449.970	17.26	0.4054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			484.28220	449.654	15.85	0.3912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,051.63740	1,123.008	15.17	0.7560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			241.23740	222.708	15.17	0.2440	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,423.28240	1,505.373	14.85	0.8619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			112.88240	105.073	14.85	0.1381	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,801.67690	2,720.880	20.59	0.8699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			220.03190	239.917	19.05	0.2381	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,992.94090	1,920.533	19.33	0.7870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			193.34090	210.833	19.33	0.2130	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			642.29080	693.203	16.13	0.5617	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	13.25	Put		581.89080	542.903	16.13	0.4383	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		724.68220	779.954	15.85	0.6088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		620.96890	670.691	16.21	0.5488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		759.18670	816.170	15.75	0.6274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		448.78670	415.870	15.75	0.3726	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,569.10490	2,490.710	20.24	0.8508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		129.50490	141.010	20.24	0.1492	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,819.63190	1,749.617	19.05	0.7619	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,891.16560	1,821.078	19.04	0.7401	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		273.76560	293.878	19.04	0.2599	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,602.00940	2,524.815	20.14	0.8245	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		174.60940	187.615	20.14	0.1755	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,401.47430	1,339.011	18.02	0.6427	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		415.27430	443.111	18.02	0.3573	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,324.37250	1,263.481	17.82	0.6237	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		445.97250	475.481	17.82	0.3763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,089.97680	3,008.748	20.64	0.8288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		197.77680	207.248	20.64	0.1712	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,973.11420	1,904.084	18.99	0.7125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		350.91420	372.584	18.99	0.2875	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		721.47620	764.295	16.76	0.5169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		873.67620	825.795	16.76	0.4831	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		975.03320	1,030.722	15.87	0.6389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		537.23320	502.222	15.87	0.3611	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,295.93920	1,364.957	15.34	0.7530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		308.13920	286.457	15.34	0.2470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,514.18400	2,599.161	13.41	0.9682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		26.38400	20.661	13.41	0.0318	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,000.15470	1,056.993	15.80	0.6496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		512.35470	478.493	15.80	0.3504	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		1,653.31430	1,728.284	14.81	0.8460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		165.51430	149.784	14.81	0.1540	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,020.69420	1,078.446	15.74	0.6582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		492.89420	459.947	15.74	0.3418	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,998.01470	1,928.656	19.03	0.7161	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		345.81470	367.156	19.03	0.2839	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		127.11600	136.965	23.01	0.1123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,329.31600	4,248.465	23.01	0.8877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,303.03820	2,230.048	19.48	0.7555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		290.83820	308.548	19.48	0.2445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		699.73000	741.409	16.85	0.5053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		911.93000	862.909	16.85	0.4947	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		126.38110	136.592	23.02	0.1120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,338.58110	4,258.092	23.02	0.8880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		125.65000	135.828	23.03	0.1114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,347.85000	4,267.328	23.03	0.8886	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	02/07/2018	Foreign Exchange Option	13.98	Put		1,103.56260	1,049.931	17.25	0.5392	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		638.56260	675.431	17.25	0.4608	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		989.98330	939.865	16.99	0.4983	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		739.88330	780.065	16.99	0.5017	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,576.93440	1,514.669	18.11	0.6155	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		553.33440	581.069	18.11	0.3845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,821.45730	2,746.430	19.94	0.7568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		346.05730	360.731	19.94	0.2432	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,308.09800	1,369.001	15.76	0.6943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		493.49800	464.701	15.76	0.3057	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,690.01180	2,773.510	12.06	0.9714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		25.41180	19.210	12.06	0.0286	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,245.43270	1,304.034	15.83	0.6747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		540.83270	509.734	15.83	0.3253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,982.88160	1,916.910	18.76	0.6604	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		507.48160	531.210	18.76	0.3396	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,525.06700	1,591.945	15.50	0.7551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		360.46700	337.646	15.50	0.2449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		568.86220	594.331	18.36	0.3736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,754.26220	1,690.031	18.36	0.6264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,454.17800	1,519.214	15.58	0.7363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		399.57800	374.914	15.58	0.2637	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,673.82370	2,600.099	19.74	0.7428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		368.42370	384.399	19.74	0.2572	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		566.64850	592.006	18.37	0.3724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,762.04850	1,697.705	18.37	0.6276	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		564.45060	589.691	18.39	0.3712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,769.85060	1,705.391	18.39	0.6288	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,768.45330	1,706.285	18.49	0.5966	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		688.35330	716.685	18.49	0.4034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		700.85970	728.302	18.81	0.3936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,938.25970	1,874.702	18.81	0.6064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		698.57130	725.910	18.82	0.3925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,945.97130	1,882.310	18.82	0.6075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		703.15780	730.705	18.80	0.3947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,930.55780	1,867.105	18.80	0.6053	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,952.49680	1,890.877	18.85	0.5815	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		818.49680	848.777	18.85	0.4185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		829.95320	859.272	19.09	0.4096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,117.25320	2,054.172	19.09	0.5904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		827.61640	856.837	19.10	0.4086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,124.91640	2,061.737	19.10	0.5914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		832.30530	861.722	19.08	0.4106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,109.60530	2,046.622	19.08	0.5894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,287.75000	1,331.905	18.06	0.5400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,447.05000	1,397.405	18.06	0.4600	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,284.18870	1,328.221	18.07	0.5389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,453.48870	1,403.721	18.07	0.4611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,291.31550	1,335.592	18.05	0.5411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,440.61550	1,391.092	18.05	0.4589	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,837.57220	1,889.887	19.03	0.5611	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,944.87220	1,909.387	19.03	0.4389	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,834.05140	1,886.267	19.04	0.5603	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,951.35140	1,915.767	19.04	0.4397	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,830.53910	1,882.665	19.04	0.5595	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,957.83910	1,922.165	19.04	0.4405	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,074.79430	2,040.375	19.20	0.4448	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,868.29430	1,920.675	19.20	0.5552	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,984.17760	2,038.591	19.20	0.5673	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,054.97760	2,023.691	19.20	0.4327	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,980.64850	2,034.968	19.21	0.5665	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,061.44850	2,030.068	19.21	0.4335	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,987.72530	2,042.274	19.20	0.5680	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,048.52530	2,017.374	19.20	0.4320	0.00	0	0
Total \$ / R Option												3,151,473.48	15,100	3,173,191
Total \$ / R												1,520,625,219.38	130,099	4,677,385
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.03590		12.94690			0.0000	221,610.30	17	247
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.21900		13.12970			0.0000	145,409.00	11	568
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.40030		13.31040			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.57850		13.48780			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.30450		14.21070			0.0000	0.00	0	0
Total \$ / R MAXI Future												367,019.30	28	994
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1.71620	2.351	32.62	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			220,311.71620	211,412.351	32.62	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1.68910	2.328	32.73	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			221,311.68910	212,412.329	32.73	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1.74400	2.374	32.50	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			219,311.74400	210,412.374	32.50	0.9998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			20,791.70730	23,306.083	16.22	0.3339	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,821.70730	76,406.083	16.22	0.6661	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			20,577.96820	23,065.594	16.24	0.3310	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			83,607.96820	77,165.593	16.24	0.6690	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			21,007.82050	23,549.171	16.19	0.3367	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			82,037.82050	75,649.171	16.19	0.6633	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			47,027.06430	50,928.607	16.93	0.4470	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			87,987.06430	82,898.607	16.93	0.5530	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			46,717.48310	50,597.210	16.95	0.4447	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			88,677.48310	83,567.210	16.95	0.5553	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			47,338.77720	51,262.217	16.91	0.4492	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	19/03/2018	Foreign Exchange Option		13.71	Put			87,298.77720	82,232.217	16.91	0.5508	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			62,268.59680	66,008.537	17.19	0.4622	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			106,488.59680	101,158.537	17.19	0.5378	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			61,954.64570	65,677.467	17.21	0.4604	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			107,174.64570	101,827.467	17.21	0.5396	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			62,583.80860	66,341.865	17.18	0.4640	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			105,803.80860	100,491.865	17.18	0.5360	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			128,783.24150	133,190.467	18.06	0.5400	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			144,713.24150	139,740.467	18.06	0.4600	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			128,427.86690	132,822.141	18.07	0.5389	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			145,357.86690	140,372.141	18.07	0.4611	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			129,139.78860	133,559.235	18.05	0.5411	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			144,069.78860	139,109.235	18.05	0.4589	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												367,019.30	28	994
£ / R	On 18/09/2017	Foreign Exchange Future				17.30400		17.07310			0.0000	15,141,000.00	875	192,417
£ / R	On 31/10/2017	Foreign Exchange Future				17.44390		17.21240			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future				17.59580		17.36380			0.0000	87,979.00	5	6,185
£ / R	On 19/03/2018	Foreign Exchange Future				17.88800		17.65600			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				18.17530		17.94310			0.0000	6,361,355.00	350	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				18.45990		18.22990			0.0000	0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future				19.35390		19.12090			0.0000	0.00	0	0
Total £ / R Future												21,590,334.00	1,230	204,102
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			28.09050	9.903	17.77	0.0581	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			401.19050	613.903	17.77	0.9419	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			734.46170	513.131	16.89	0.9022	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			7.56170	17.130	16.89	0.0978	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Put			1,427.92920	1,197.496	21.98	0.9908	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			920.81000	694.446	18.32	0.9499	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Call			1.02920	1.496	21.98	0.0092	0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			3.79410	8.147	18.40	0.0484	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			930.69410	704.147	18.40	0.9516	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			3.68220	7.859	18.47	0.0468	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			940.58220	713.859	18.47	0.9532	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			3.91000	8.446	18.32	0.0501	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Call			449.50620	591.304	14.87	0.6645	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Put			307.10620	217.404	14.87	0.3355	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			444.15970	585.006	14.88	0.6606	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			311.75970	221.106	14.88	0.3394	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			438.85610	578.747	14.88	0.6566	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			316.45610	224.847	14.88	0.3434	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			0.65190	0.946	23.05	0.0016	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,776.85190	7,545.146	23.05	0.9984	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.64420	0.935	23.05	0.0016	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,786.84420	7,555.135	23.05	0.9984	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.63660	0.924	23.05	0.0016	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,796.83660	7,565.124	23.05	0.9984	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,070.03960	1,216.433	16.74	0.6469	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			634.03960	548.433	16.74	0.3531	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,064.75270	1,210.725	16.74	0.6450	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			638.75270	552.725	16.74	0.3550	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,075.34140	1,222.160	16.73	0.6487	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			629.34140	544.160	16.73	0.3513	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,090.99720	1,216.577	16.99	0.5717	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,037.89720	931.277	16.99	0.4283	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,086.59090	1,211.818	17.00	0.5702	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,043.49090	936.518	17.00	0.4298	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,082.19360	1,207.081	17.01	0.5688	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,049.09360	941.781	17.01	0.4312	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,246.28720	1,366.014	17.09	0.5606	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,266.38720	1,156.114	17.09	0.4394	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,242.12380	1,361.494	17.09	0.5593	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,272.22380	1,161.594	17.09	0.4407	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,250.51460	1,370.539	17.08	0.5619	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,260.61460	1,150.639	17.08	0.4381	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,948.47670	2,081.826	16.94	0.6111	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,457.57670	1,357.926	16.94	0.3889	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,943.95270	2,077.062	16.94	0.6101	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,463.05270	1,363.162	16.94	0.3899	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,953.01070	2,086.600	16.93	0.6120	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,452.11070	1,352.700	16.93	0.3880	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												21,590,334.00	1,230	205,102
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11864		0.11892			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12081		0.12110			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12307		0.12337			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12532		0.12563			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13417		0.13447			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	44.87	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,108.50000	4,136.500	44.87	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	44.87	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,108.50000	5,136.500	44.87	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.00180	0.004	44.87	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,108.50180	3,136.504	44.87	1.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,146.03310	1,121.052	14.19	0.9062	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	0.11	Put			36.03310	39.952	14.19	0.0938	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			467.15000	452.508	16.59	0.5484	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			357.15000	371.408	16.59	0.4516	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			166.35290	158.293	18.84	0.2401	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,056.35290	1,077.193	18.84	0.7599	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			810.18990	794.152	18.08	0.6024	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			473.28990	487.152	18.08	0.3976	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			433.40810	422.160	19.78	0.3764	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,096.50810	1,115.160	19.78	0.6236	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,452.46730	1,427.998	16.24	0.8465	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			115.56730	120.998	16.24	0.1535	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			686.17160	675.206	20.01	0.4514	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,123.17160	1,142.906	20.01	0.5486	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			424.94140	416.661	21.25	0.3074	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,861.94140	1,884.360	21.25	0.6926	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,098.56070	1,084.184	18.48	0.6366	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			535.56070	551.884	18.48	0.3634	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,573.10560	1,561.930	19.30	0.5992	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,125.90560	1,144.930	19.30	0.4008	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,213.25160	1,200.719	20.42	0.4912	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,766.05160	1,783.719	20.42	0.5088	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,000.64600	1,986.158	17.04	0.7282	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			553.44600	569.158	17.04	0.2718	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			15.59340		15.51820			0.0000	173,367,421.20	11,118	89,432
€ / R	On	27/09/2017	Foreign Exchange Future			15.62270		15.54740			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.72080		15.64570			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.82380		15.74840			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.88860		15.81310			0.0000	4,560,028.20	287	31,577
€ / R	On	27/12/2017	Foreign Exchange Future			15.91920		15.84360			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.03610		15.96030			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.19100		16.11430			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.49270		16.41480			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.80530		17.72080			0.0000	0.00	0	0
Total € / R Future												177,927,449.40	11,405	134,517
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,941.94040	3,866.748	52.33	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			428.97230	499.956	15.39	0.9495	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			10.77230	6.556	15.39	0.0505	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.14320	0.151	52.52	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,951.94320	3,876.751	52.52	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.14610	0.154	52.71	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,961.94610	3,886.754	52.71	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.14040	0.148	52.33	0.0005	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			72.13530	52.659	13.08	0.2190	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			309.53530	365.359	13.08	0.7810	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			181.49300	151.845	12.68	0.3242	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			407.19300	452.645	12.68	0.6758	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			273.28050	243.576	13.24	0.3595	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			511.68050	557.376	13.24	0.6405	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			315.05760	341.792	14.60	0.4128	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			701.95760	653.192	14.60	0.5872	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			49.91820	54.882	17.60	0.0859	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,296.81820	2,226.282	17.60	0.9141	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			49.37950	54.279	17.61	0.0851	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,306.27950	2,235.679	17.61	0.9149	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,699.86620	1,773.549	12.80	0.9649	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			16.76620	14.949	12.80	0.0351	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			50.46400	55.490	17.59	0.0868	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,287.36400	2,216.890	17.59	0.9132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			0.00000	411.675	14.19	0.4765	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			0.00000	523.075	14.19	0.5235	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.36110	3.895	22.82	0.0066	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,600.26110	5,525.295	22.82	0.9934	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			458.15010	497.378	13.86	0.5454	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			445.05010	408.778	13.86	0.4546	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			555.72600	600.081	13.62	0.6165	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			342.62600	311.481	13.62	0.3835	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			840.30550	787.591	14.98	0.6419	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			263.40550	286.191	14.98	0.3581	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			947.81930	892.515	15.27	0.6785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			230.91930	251.115	15.27	0.3215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			216.25410	235.257	15.41	0.3045	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,003.15410	946.657	15.41	0.6955	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,827.69100	1,901.676	13.31	0.9698	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			14.59100	13.076	13.31	0.0302	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			365.57860	334.051	13.82	0.3852	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			589.17860	633.251	13.82	0.6148	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			496.86600	462.930	14.53	0.4171	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			657.16600	699.030	14.53	0.5829	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,180.19400	2,253.109	14.76	0.9229	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,444.01890	1,506.160	14.16	0.8145	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			189.71890	175.160	14.16	0.1855	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			558.76200	590.319	15.70	0.4557	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,436.43840	1,498.442	14.17	0.8127	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			192.13840	177.442	14.17	0.1873	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,451.61770	1,513.901	14.16	0.8164	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			187.31770	172.901	14.16	0.1836	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			65.89400	62.109	14.76	0.0771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,303.78310	1,363.173	14.24	0.7781	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			239.48310	222.173	14.24	0.2219	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,268.23350	1,326.864	14.27	0.7681	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			253.93350	235.864	14.27	0.2319	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			944.46200	899.319	15.70	0.5443	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,355.70460	1,409.666	14.83	0.7049	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			450.90460	426.966	14.83	0.2951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,368.45650	1,422.495	14.83	0.7084	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			443.65650	419.795	14.83	0.2916	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,362.07360	1,416.073	14.83	0.7066	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			447.27360	423.373	14.83	0.2934	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,940.57330	1,993.011	16.11	0.6415	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,079.77330	1,047.711	16.11	0.3585	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,935.92580	1,988.139	16.12	0.6404	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,085.12580	1,052.839	16.12	0.3596	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,931.29090	1,983.288	16.13	0.6393	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,090.49090	1,057.988	16.13	0.3607	0.00	0	0
Total € / R Option												0.00	0	270,801
Total € / R												177,927,449.40	11,405	405,318
AUS / R	On	18/09/2017	Foreign Exchange Future			10.47000		10.40230			0.0000	5,653,800.00	540	23,727
AUS / R	On	18/12/2017	Foreign Exchange Future			10.60500		10.53740			0.0000	4,348,050.00	410	7,429
AUS / R	On	27/12/2017	Foreign Exchange Future			10.61840		10.55060			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.73860		10.67030			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.86900		10.79910			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.38340		11.31480			0.0000	0.00	0	0
Total AUS / R Future												10,001,850.00	950	32,656
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.02050	0.015	32.22	0.0001	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,767.72050	1,700.015	32.22	0.9999	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.02010	0.015	32.36	0.0001	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,777.72010	1,710.015	32.36	0.9999	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.01970	0.015	32.50	0.0001	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,787.71970	1,720.015	32.50	0.9999	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,378.59870	1,316.925	17.56	0.8848	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			45.27450	51.120	17.58	0.1136	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,387.87450	1,326.120	17.58	0.8864	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			46.73440	52.744	17.55	0.1168	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,369.33440	1,307.744	17.55	0.8832	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			45.99870	51.925	17.56	0.1152	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			668.40430	723.081	14.64	0.7881	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			117.80430	104.681	14.64	0.2119	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			661.15210	715.417	14.64	0.7845	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			120.55210	107.017	14.64	0.2155	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			675.86360	730.784	14.64	0.7917	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	27/12/2017	Foreign Exchange Option	9.99	Put			115.26360	102.384	14.64	0.2083	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			870.93200	928.375	15.53	0.7593	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			190.63200	179.775	15.53	0.2407	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			863.78420	921.083	15.53	0.7565	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			193.48420	182.483	15.53	0.2435	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			856.66920	913.823	15.53	0.7537	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			196.36920	185.223	15.53	0.2463	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			408.60150	382.998	14.60	0.3718	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			708.32630	753.064	14.58	0.6339	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			399.22630	374.064	14.58	0.3661	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			702.99850	747.516	14.59	0.6310	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			403.89850	378.516	14.59	0.3690	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			697.70150	741.998	14.60	0.6282	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			699.22580	669.024	14.19	0.3949	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,003.43680	1,042.130	14.17	0.6089	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			688.63680	658.730	14.17	0.3911	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			998.71820	1,037.267	14.18	0.6070	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			693.91820	663.867	14.18	0.3930	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			994.02580	1,032.424	14.19	0.6051	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,001,850.00	950	32,656
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.73290		10.66840			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.88710		10.82230			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.03490		10.96960			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.03010		10.96960			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,700
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.01690	1.561	18.54	0.0171	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			622.61690	558.661	18.54	0.9829	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			0.95850	1.482	18.67	0.0162	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			632.55850	568.582	18.67	0.9838	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			1.07920	1.645	18.40	0.0181	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			612.67920	548.745	18.40	0.9819	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			453.65260	498.138	13.27	0.6942	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			171.35260	151.038	13.27	0.3058	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			447.53660	491.721	13.29	0.6891	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			175.23660	154.621	13.29	0.3109	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			459.82350	504.609	13.26	0.6992	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			167.52350	147.509	13.26	0.3008	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,015.16500	1,071.294	14.11	0.8300	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			115.56500	106.394	14.11	0.1700	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,007.29480	1,063.298	14.11	0.8275	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			117.69480	108.398	14.11	0.1725	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,023.06390	1,079.319	14.11	0.8325	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	19/03/2018	Foreign Exchange Option	10.06	Put			113.46390	104.419	14.11	0.1675	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			622.35980	658.247	14.36	0.5855	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			472.75980	448.147	14.36	0.4145	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			617.52780	653.297	14.37	0.5826	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			477.92780	453.197	14.37	0.4174	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			627.21830	663.232	14.35	0.5884	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			467.61830	443.132	14.35	0.4116	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,700
CHF / R	On	18/09/2017	Foreign Exchange Future			13.59080		13.60590			0.0000	0.00	0	3,658
CHF / R	On	18/12/2017	Foreign Exchange Future			13.86280		13.87940			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.14420		14.16150			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.42280		14.44000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.42640		15.44890			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	4,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.11120	0.191	31.82	0.0012	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,784.21120	1,799.390	31.82	0.9988	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.10800	0.185	31.90	0.0012	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,794.20800	1,809.385	31.90	0.9988	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.11460	0.196	31.74	0.0013	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,774.21460	1,789.396	31.74	0.9987	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			402.16510	396.709	16.59	0.4612	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			552.76510	563.909	16.59	0.5388	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			398.33670	392.939	16.61	0.4580	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			558.93670	570.139	16.61	0.5420	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			406.02850	400.508	16.57	0.4644	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			546.62850	557.708	16.57	0.5356	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			686.60230	680.212	16.88	0.5228	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			675.10230	686.012	16.88	0.4772	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			682.36330	676.013	16.89	0.5205	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			680.86330	691.813	16.89	0.4795	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			690.94620	684.508	16.86	0.5251	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			669.44620	680.308	16.86	0.4749	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			804.57640	794.851	16.80	0.5092	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			894.57640	902.051	16.80	0.4908	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			800.67690	790.962	16.81	0.5073	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			900.67690	908.162	16.81	0.4927	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			796.79090	787.086	16.82	0.5055	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			906.79090	914.286	16.82	0.4945	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			928.23060	931.230	15.65	0.3732	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,646.24120	1,626.782	15.63	0.6293	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			917.34120	920.382	15.63	0.3707	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,641.67840	1,622.202	15.64	0.6280	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			922.77840	925.802	15.64	0.3720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,637.13060	1,617.630	15.65	0.6268	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	4,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99210		1.98110			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01050		2.00000			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02780		2.01790			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.04520		2.03480			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03150		2.02100			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			0.93520	0.585	21.91	0.0035	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,689.93520	1,579.585	21.91	0.9965	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			0.72770	0.425	22.39	0.0025	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,789.72770	1,679.425	22.39	0.9975	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1.11620	0.813	21.43	0.0048	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,590.11620	1,479.813	21.43	0.9952	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			881.41490	950.643	14.74	0.6700	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			381.41490	345.643	14.74	0.3300	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			823.49280	889.625	14.79	0.6449	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			423.49280	384.625	14.79	0.3551	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			942.02810	1,014.288	14.69	0.6947	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			342.02810	309.288	14.69	0.3053	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			480.49350	459.256	15.89	0.2959	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,398.00620	1,471.884	15.89	0.6881	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			519.00620	493.884	15.89	0.3119	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,338.34890	1,408.202	15.89	0.6719	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			559.34890	530.202	15.89	0.3281	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,459.49350	1,537.256	15.89	0.7041	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,214.62790	1,272.563	16.12	0.5629	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,066.62790	1,020.563	16.12	0.4371	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,170.39400	1,226.667	16.18	0.5491	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,122.39400	1,074.667	16.18	0.4509	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,260.30550	1,319.906	16.07	0.5768	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,012.30550	967.906	16.07	0.4232	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,955.41690	2,016.275	16.52	0.5897	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,545.41690	1,501.275	16.52	0.4103	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,909.53270	1,970.810	16.56	0.5807	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,599.53270	1,555.810	16.56	0.4193	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,002.24950	2,062.707	16.48	0.5987	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,492.24950	1,447.707	16.48	0.4013	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.10120		2.09130			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14250		2.13260			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.18320		2.17320			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.22470		2.21470			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40940		2.39590			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,313.77990	1,412.481	19.81	0.9970	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			0.77990	0.481	19.81	0.0030	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,214.23300	1,312.761	19.40	0.9954	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			1.23300	0.761	19.40	0.0046	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,413.49150	1,512.303	20.22	0.9981	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			0.49150	0.303	20.22	0.0019	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			197.00330	179.676	14.85	0.1915	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,347.89340	1,427.635	14.87	0.7900	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			221.89340	202.635	14.87	0.2100	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,500.18540	1,583.681	14.83	0.8261	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			174.18540	158.681	14.83	0.1739	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,423.00330	1,504.676	14.85	0.8085	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,146.32780	1,098.836	17.01	0.4858	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,060.13520	1,116.452	16.85	0.5440	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,028.13520	984.452	16.85	0.4560	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,018.47310	1,072.878	16.93	0.5290	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,086.47310	1,040.878	16.93	0.4710	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			978.32780	1,030.836	17.01	0.5142	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,217.71290	1,266.939	16.66	0.5225	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,370.71290	1,319.939	16.66	0.4775	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,298.87930	1,351.009	16.52	0.5470	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,251.87930	1,204.009	16.52	0.4530	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,257.67040	1,308.341	16.59	0.5347	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,310.67040	1,261.341	16.59	0.4653	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			939.64390	905.404	16.41	0.2565	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,433.02060	3,532.597	16.41	0.7366	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			974.02060	938.596	16.41	0.2634	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,373.44920	3,471.591	16.45	0.7292	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,014.44920	977.591	16.45	0.2708	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,498.64390	3,599.404	16.41	0.7435	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			1.66920		1.65760			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69690		1.68520			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72370		1.71180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.74940		1.73710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84880		1.83640			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			0.03380	0.045	33.48	0.0003	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,824.03380	2,708.045	33.48	0.9997	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.02970	0.039	34.25	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,924.02970	2,808.039	34.25	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.02620	0.035	35.01	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,024.02620	2,908.035	35.01	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			250.03130	282.205	16.15	0.3209	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,098.03130	1,013.205	16.15	0.6791	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			230.13110	259.675	16.33	0.2995	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,178.13110	1,090.674	16.33	0.7005	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			271.74550	306.725	15.96	0.3437	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,019.74550	937.724	15.96	0.6563	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			679.58170	736.952	16.46	0.4918	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			961.58170	899.952	16.46	0.5082	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			644.60670	699.584	16.59	0.4730	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,026.60670	962.584	16.59	0.5270	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			716.41830	776.230	16.34	0.5110	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			898.41830	839.230	16.34	0.4890	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			904.85000	964.095	16.62	0.5124	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,133.85000	1,070.095	16.62	0.4876	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			868.85300	925.990	16.73	0.4972	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,197.85300	1,131.990	16.73	0.5028	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			942.37450	1,003.765	16.51	0.5278	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,071.37450	1,009.765	16.51	0.4722	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,969.84750	2,039.936	16.94	0.6203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,305.84750	1,251.936	16.94	0.3797	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,060.25460	2,132.780	16.77	0.6400	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,196.25460	1,144.780	16.77	0.3600	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,014.48570	2,085.785	16.85	0.6301	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,250.48570	1,197.785	16.85	0.3699	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			0.12670		0.12580			0.0000	0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12650		0.12530			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12580		0.12490			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12410			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12060		0.11350			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,145
NOK/R	On	18/09/2017	Foreign Exchange Future			1.66620		1.65130			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69310		1.67820			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.71970		1.70460			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.74630		1.73100			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85740		1.84120			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.51750		9.39500			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.63510		9.51170			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.75210		9.62710			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.86680		9.74040			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.32300		10.19040			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			1,195.06260	1,072.568	26.22	0.9992	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.06700	0.073	25.92	0.0008	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,175.06700	1,052.573	25.92	0.9992	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.06480	0.070	26.07	0.0008	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,185.06480	1,062.570	26.07	0.9992	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.06260	0.068	26.22	0.0008	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			191.71050	237.705	15.88	0.4291	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			490.01050	412.605	15.88	0.5709	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			188.78890	234.216	15.91	0.4243	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			497.08890	419.116	15.91	0.5757	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			194.67370	241.237	15.86	0.4338	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			482.97370	406.137	15.86	0.5662	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			532.82130	610.093	16.12	0.6293	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			355.72130	307.993	16.12	0.3707	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			527.68220	604.498	16.13	0.6258	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			360.58220	312.398	16.13	0.3742	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			537.99800	615.724	16.11	0.6328	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			350.89800	303.624	16.11	0.3672	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			478.51150	539.707	15.32	0.5348	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			578.11150	512.907	15.32	0.4652	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			474.59100	535.210	15.33	0.5318	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			584.19100	518.410	15.33	0.4682	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			482.46170	544.231	15.31	0.5378	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			572.06170	507.431	15.31	0.4622	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			944.35830	1,019.362	15.02	0.6178	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			673.95830	616.362	15.02	0.3822	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			939.72010	1,014.430	15.03	0.6158	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			679.32010	621.430	15.03	0.3842	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			949.02290	1,024.315	15.01	0.6197	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			668.62290	611.315	15.01	0.3803	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			1.29040		1.28730			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30340		1.30040			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31650		1.31350			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33080		1.32780			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34920		1.34560			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			827.00000	796.000		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			927.00000	896.000		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			727.00000	696.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			4.00000	34.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			96.00000	66.000		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			196.00000	166.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			135.00000	165.000		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			35.00000	65.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			65.00000	35.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			78.00000	108.000		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	8.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			22.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			178.00000	208.000		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			256.00000	292.000		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			156.00000	192.000		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			356.00000	392.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R											0.00	0	0
QUANTO £On	18/09/2017	Foreign Exchange Future			1.32740		1.31870			0.0000	0.00	0	0
QUANTO £On	18/12/2017	Foreign Exchange Future			1.33110		1.32250			0.0000	0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future			1.33490		1.32650			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.33850		1.33030			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	18/09/2017	Foreign Exchange Future			1.19620		1.19860			0.0000	0.00	0	5,150
QUANTO €On	18/12/2017	Foreign Exchange Future			1.20200		1.20440			0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.20830		1.21070			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.21460		1.21700			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	5,150
Total QUANTO € / \$											0.00	0	5,150
RAIN	On	18/09/2017	Foreign Exchange Future		23,366.24000		23,246.52000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future		23,733.69000		23,615.16000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		24,104.20000		23,986.80000			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		9.67710		9.62750			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future		9.82350		9.77430			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		9.97080		9.92150			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.11570		10.06680			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		10.69700		10.64400			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		57.93220	84.567	11.75	0.6299	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		60.43220	37.467	11.75	0.3701	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		52.53570	77.886	11.63	0.6045	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		65.03570	40.786	11.63	0.3955	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call		47.41630	71.453	11.51	0.5783	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		69.91630	44.353	11.51	0.4217	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call		259.98380	285.233	13.79	0.5219	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		295.68380	271.733	13.79	0.4781	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		255.92560	280.884	13.82	0.5162	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		301.62560	277.384	13.82	0.4838	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		264.10100	289.642	13.77	0.5276	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		289.80100	266.142	13.77	0.4724	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		407.37230	435.555	15.08	0.5256	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		445.87230	424.755	15.08	0.4744	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	19/03/2018	Foreign Exchange Option	9.97	Call			403.26950	431.265	15.10	0.5219	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			451.76950	430.465	15.10	0.4781	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			411.51510	439.882	15.06	0.5292	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			440.01510	419.082	15.06	0.4708	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			503.98490	529.603	14.81	0.5306	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			537.18490	513.903	14.81	0.4694	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			499.89710	525.367	14.82	0.5276	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			543.09710	519.667	14.82	0.4724	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			508.10340	534.010	14.80	0.5336	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			531.30340	508.310	14.80	0.4664	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,168.94440	1,205.367	14.84	0.6705	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			524.94440	508.367	14.84	0.3295	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,163.34220	1,199.662	14.84	0.6686	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			529.34220	512.662	14.84	0.3314	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,174.56760	1,211.092	14.83	0.6723	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			520.56760	504.092	14.83	0.3277	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			3.78900		3.79560			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.74620		3.75310			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.70570		3.71210			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.66760		3.67350			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.54210		3.55390			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			245.78530	239.181	20.20	0.9943	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.18530	0.181	20.20	0.0057	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			235.82670	229.223	19.89	0.9930	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.22670	0.223	19.89	0.0070	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			255.75160	249.147	20.50	0.9953	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.15160	0.147	20.50	0.0047	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			103.85390	101.971	12.84	0.5232	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			90.75390	95.771	12.84	0.4768	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			98.55370	96.815	12.81	0.5070	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			95.45370	100.615	12.81	0.4930	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			109.31610	107.286	12.88	0.5392	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			86.21610	91.086	12.88	0.4608	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			263.69730	260.585	14.49	0.7076	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			71.59730	74.886	14.49	0.2924	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			256.70720	253.711	14.47	0.6984	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			74.60720	78.011	14.47	0.3016	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			270.77960	267.553	14.51	0.7167	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			68.67960	71.853	14.51	0.2833	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			190.26400	189.569	14.92	0.5240	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			186.76400	191.969	14.92	0.4760	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			199.60470	198.778	14.89	0.5406	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			176.10470	181.178	14.89	0.4594	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			194.89230	194.131	14.90	0.5323	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			181.39230	186.531	14.90	0.4677	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			303.20840	297.546	15.38	0.5527	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			269.30840	275.446	15.38	0.4473	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			298.29260	292.756	15.37	0.5472	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			274.39260	280.656	15.37	0.4528	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			293.42990	288.022	15.37	0.5417	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			279.52990	285.922	15.37	0.4583	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			1.40270		1.40240			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38250		1.38230			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36200		1.36180			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34320		1.34290			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23370		1.23320			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 727 360 398.60	128,612	1,889,475
Total Options												3 151 473.48	15,100	3,444,992
Grand Total:												1,730,511,872.08	143,712	5,334,467