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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/08/2017 Foreign Exchange Future			13.22630		13.33220			0.0000	198,394,500.00	15,000	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.22960		13.33220			0.0000	0.00	0	0
\$ / R On 25/08/2017 Foreign Exchange Future			13.24290		13.34790			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.25160		13.35680			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.25380		13.35900			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.25600		13.36120			0.0000	2,717,480.00	205	8,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.25820		13.26030			0.0000	0.00	0	0
\$ / R On 07/09/2017 Foreign Exchange Future			13.27120		13.37670			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.29520		13.40100			0.0000	581,997,380.00	43,775	819,740
\$ / R On 27/09/2017 Foreign Exchange Future			13.31420		13.42030			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.31630		13.42240			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.31850		13.42460			0.0000	492,784.50	37	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.34810		13.45460			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.36910		13.47590			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.37740		13.48430			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.40440		13.51180			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.41270		13.52030			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.44400		13.55200			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.44820		13.55620			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.47950		13.58780			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.48580		13.59420			0.0000	72,472,689.20	5,374	130,351

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.49410		13.60260			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.50460		13.61320			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.51710		13.62580			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.53180		13.64060			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.57770		13.68700			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.57980		13.68910			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.60490		13.71450			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.60910		13.71870			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.67260		13.78300			0.0000	1,503,986.00	110	87,369
\$ / R	On	25/04/2018	Foreign Exchange Future			13.74550		13.85670			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.77700		13.88860			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.78490		13.89660			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.85190		13.96430			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.87940		13.99220			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			13.96220		14.07580			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.03350		14.14840			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.15070		14.26710			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.21440		14.33170			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.33970		14.45880			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.40750		14.52760			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.58840		14.71100			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.44860		15.57730			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.56040		15.68980			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.67720		15.80720			0.0000	0.00	0	184,000
Total \$ / R Future												857,578,819.70	64,501	1,451,833
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			284.42250	176.300	14.98	1.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			2.22250	0.000	14.98	0.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			223.12310	323.700	14.98	1.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			5.32310	0.000	14.98	0.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			5.03570	0.000	14.98	0.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			217.23570	106.300	14.98	1.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			74.52500	0.000	14.98	0.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			32.32500	63.700	14.98	1.0000	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			72.76010	130.780	17.51	0.8374	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			54.96010	10.380	17.51	0.1626	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			161.53050	217.795	14.82	0.6897	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			109.43050	60.695	14.82	0.3103	0.00	0	40,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			199.38140	263.954	15.18	0.7487	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			87.28140	46.854	15.18	0.2513	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			241.13660	302.508	14.49	0.7472	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			97.93660	54.108	14.49	0.2528	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,483.33890	3,588.601	39.59	0.9992	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.13890	0.201	39.59	0.0008	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			48.46640	64.516	14.02	0.2816	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			357.46640	268.316	14.02	0.7184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			35.48300	48.308	14.13	0.2190	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			426.68300	334.308	14.13	0.7810	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			0.00000	58.752	14.12	0.2482	1,175,040.00	20,000	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			0.00000	316.952	14.12	0.7518	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			0.00000	524.840	14.11	0.9095	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			0.00000	16.640	14.11	0.0905	332,802.00	20,000	20,000
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			8.29200	5.606	14.08	0.0310	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			934.99200	826.806	14.08	0.9690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,340.27100	1,436.216	18.85	0.9615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			21.27100	11.416	18.85	0.0385	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,131.55780	1,223.439	18.27	0.9396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			32.55780	18.639	18.27	0.0604	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			148.64280	105.494	16.01	0.2746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			11.94300	6.227	19.60	0.0218	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			919.72870	814.015	14.30	0.9273	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			18.72870	18.815	14.30	0.0727	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			396.19570	313.707	14.37	0.6154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			135.19570	158.507	14.37	0.3846	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			974.34050	1,062.109	17.84	0.9147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			45.76870	52.933	13.80	0.1748	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,405.32770	1,300.166	16.78	0.9802	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			4.32770	4.966	16.78	0.0198	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			311.61330	361.999	15.32	0.6213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			212.61330	157.199	15.32	0.3787	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,610.94300	1,711.027	19.60	0.9782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			1.57930	0.939	22.53	0.0035	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			857.41080	941.335	17.51	0.8896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			58.41080	36.535	17.51	0.1104	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,600.40040	3,706.015	29.75	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			1.40040	1.215	29.75	0.0034	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			646.76870	548.133	13.80	0.8252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,103.51430	1,194.739	18.20	0.9358	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,311.53550	1,406.991	18.77	0.9591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			22.53550	12.191	18.77	0.0409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			491.24320	400.890	14.13	0.7087	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			90.24320	105.690	14.13	0.2913	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,600.57930	2,705.739	22.53	0.9965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.45630	0.321	31.91	0.0009	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			253.00690	190.968	14.97	0.4396	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			252.00690	295.768	14.97	0.5604	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,630.40700	3,736.026	29.96	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			1.40700	1.226	29.96	0.0034	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			34.51430	19.939	18.20	0.0642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			875.18080	959.738	17.56	0.8938	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,400.36120	3,505.945	28.30	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			1.36120	1.145	28.30	0.0034	0.00	0	110

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	1000.00	Put		986,599.00000	986,704.800	31.91	1.0000	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	31.91	0.0000	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,599.45630	4,705.122	31.91	0.9991	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		1.31050	1.027	25.42	0.0034	0.00	0	960	
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		46.23360	27.929	17.81	0.0870	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		965.23360	1,052.729	17.81	0.9130	0.00	0	110	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		135.71230	95.351	16.18	0.2524	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		484.71230	550.151	16.18	0.7476	0.00	0	20,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		56.18080	34.938	17.56	0.1062	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,970.49420	4,075.962	31.91	0.9969	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		688.82470	588.687	13.72	0.8498	0.00	0	3,500	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		37.82470	43.487	13.72	0.1502	0.00	0	26,250	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		133.25720	93.439	16.21	0.2481	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		492.25720	558.239	16.21	0.7519	0.00	0	960	
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,000.31050	3,105.827	25.42	0.9966	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.49710	1.139	31.91	0.0030	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,980.49710	4,085.939	31.91	0.9970	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.50000	1.117	31.91	0.0030	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,990.50000	4,095.917	31.91	0.9970	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.49420	1.162	31.91	0.0031	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		1,708.70580	1,809.835	19.87	0.9821	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		277.14550	210.140	14.80	0.4720	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		226.14550	264.940	14.80	0.5280	0.00	0	2,600	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		881.99240	776.191	14.10	0.9193	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		20.99240	20.992	14.10	0.0807	0.00	0	1,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		79.58440	93.083	14.07	0.2660	0.00	0	1,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		263.43720	308.538	15.04	0.5730	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		244.43720	183.738	15.04	0.4270	0.00	0	1,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		389.87830	308.006	14.38	0.6086	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		138.87830	162.806	14.38	0.3914	0.00	0	500	
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		9.70580	5.035	19.87	0.0179	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		20.46910	10.927	18.90	0.0370	0.00	0	4,375	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		602.05600	675.097	16.70	0.8054	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		103.05600	70.297	16.70	0.1946	0.00	0	1,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		330.26160	254.887	14.55	0.5397	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		179.26160	209.687	14.55	0.4603	0.00	0	25,250	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		520.58440	428.283	14.07	0.7340	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		220.21050	163.489	15.25	0.3905	0.00	0	111	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		411.72260	471.463	15.84	0.7017	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		162.72260	116.663	15.84	0.2983	0.00	0	1,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		65.30830	76.153	13.97	0.2298	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		566.30830	471.353	13.97	0.7702	0.00	0	400	
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,359.46910	1,455.727	18.90	0.9630	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		21.59770	21.575	14.05	0.0828	0.00	0	4,920	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		530.60390	599.224	16.39	0.7723	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		121.60390	84.424	16.39	0.2277	0.00	0	4,920	

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	12.25	Call		1,160.07930	1,054.780	15.54	0.9621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		9.07930	9.580	15.54	0.0379	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		299.21050	348.289	15.25	0.6095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		359.25860	280.565	14.46	0.5742	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		684.68990	761.710	17.00	0.8377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		85.68990	56.910	17.00	0.1623	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		901.99200	987.472	17.64	0.9000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		52.99200	32.672	17.64	0.1000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		872.59770	766.775	14.05	0.9172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		9.34930	9.838	15.49	0.0389	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		281.04970	328.149	15.15	0.5915	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		232.04970	173.350	15.15	0.4085	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		131.57700	154.277	14.35	0.3778	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		402.57700	319.477	14.35	0.6222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		158.25860	185.365	14.46	0.4258	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		24.88370	24.751	13.80	0.0943	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,208.84030	1,103.587	15.79	0.9667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		7.84030	8.387	15.79	0.0333	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		634.72790	709.598	16.83	0.8187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		95.72790	64.798	16.83	0.1813	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,150.34930	1,045.038	15.49	0.9611	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		1.31940	1.054	26.14	0.0034	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		201.89120	235.748	14.63	0.4945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		302.89120	230.948	14.63	0.5055	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		168.69250	121.436	15.77	0.3082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		397.69250	456.236	15.77	0.6918	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		825.88370	719.951	13.80	0.9057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		447.64280	510.294	16.01	0.7254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		522.85360	590.956	16.35	0.7683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		123.85360	86.156	16.35	0.2317	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,178.54410	1,271.458	18.40	0.9455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		29.54410	16.658	18.40	0.0545	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,100.31940	3,205.854	26.14	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		45.34050	27.309	17.84	0.0853	0.00	0	3,000
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		336.56970	385.600	15.60	0.5930	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		256.86970	199.800	15.60	0.4070	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,711.95840	3,817.730	28.26	0.9951	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.25840	1.930	28.26	0.0049	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		178.78100	206.209	14.82	0.4100	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		421.18100	342.509	14.82	0.5900	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		124.25260	143.653	14.63	0.3185	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		528.85260	442.153	14.63	0.6815	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		256.70230	290.212	15.26	0.4544	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		431.30230	358.312	15.26	0.5456	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,413.13880	1,499.773	19.03	0.8860	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		79.03880	58.873	19.03	0.1140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,969.77020	4,076.304	24.30	0.9920	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			4.07020	3.704	24.30	0.0080	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			811.49150	881.611	17.53	0.7379	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			195.79150	159.011	17.53	0.2621	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			708.38480	622.152	14.88	0.7121	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			144.08480	164.752	14.88	0.2879	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			396.88760	444.294	15.96	0.5372	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			381.18760	321.694	15.96	0.4628	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			343.29790	383.387	15.73	0.4675	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			495.09790	427.787	15.73	0.5325	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			735.77560	801.044	17.17	0.6722	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			276.07560	233.744	17.17	0.3278	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			445.17600	492.767	16.19	0.5020	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			497.17600	436.767	16.19	0.4980	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,195.12850	4,300.710	21.57	0.9906	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			7.12850	4.710	21.57	0.0094	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			465.22560	514.589	16.30	0.5100	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			491.42560	432.789	16.30	0.4900	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			486.18370	535.499	16.44	0.4969	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			543.98370	484.999	16.44	0.5031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			32.69650	23.898	22.75	0.0353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,728.49650	3,828.098	22.75	0.9647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			236.14610	206.870	18.65	0.2496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,241.94610	1,321.070	18.65	0.7504	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			32.49330	23.713	22.76	0.0351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,738.29330	3,837.913	22.76	0.9649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			651.07130	710.281	16.99	0.5726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			445.27130	396.081	16.99	0.4274	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,266.48810	1,346.186	18.71	0.7555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			230.68810	201.986	18.71	0.2445	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			32.29240	23.530	22.77	0.0348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,748.09240	3,847.730	22.77	0.9652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			302.79200	338.063	15.75	0.3743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			746.99200	673.864	15.75	0.6257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			776.19670	701.260	15.67	0.6419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			281.99670	315.460	15.67	0.3581	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,082.10150	1,157.104	18.24	0.7135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			276.30150	242.904	18.24	0.2865	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			729.88140	657.847	15.81	0.6160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			315.68140	352.047	15.81	0.3840	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			713.08260	642.143	15.86	0.6063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			328.88260	366.343	15.86	0.3937	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			202.25490	176.607	19.07	0.2173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,408.05490	1,490.807	19.07	0.7827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,281.04470	1,184.318	14.84	0.8446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			86.84470	98.518	14.84	0.1554	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			613.75410	549.781	16.18	0.5457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			419.55410	463.981	16.18	0.4543	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			346.95930	385.883	15.93	0.4065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			691.15930	621.683	15.93	0.5935	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,082.27370	991.704	15.06	0.7801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			138.07370	155.904	15.06	0.2199	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,674.33120	1,761.029	19.60	0.8260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			158.53120	136.829	19.60	0.1740	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,022.08970	2,113.738	20.24	0.8689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			116.28970	99.538	20.24	0.1311	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,444.30180	1,342.284	14.67	0.8859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			60.10180	66.484	14.67	0.1141	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,874.10970	1,767.964	15.58	0.9410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			29.90970	32.164	15.58	0.0590	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			407.88630	361.986	17.22	0.3980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			723.68630	786.186	17.22	0.6020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,199.50640	1,105.066	14.93	0.8201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			105.30640	119.266	14.93	0.1799	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			764.41240	690.198	15.70	0.6354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			290.21240	324.398	15.70	0.3646	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			482.15400	429.837	16.78	0.4553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			587.95400	644.037	16.78	0.5447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,712.06600	2,809.935	21.44	0.9229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			66.26600	55.735	21.44	0.0771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,579.02490	1,664.079	19.41	0.8116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			173.22490	149.879	19.41	0.1884	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			472.06450	520.135	16.36	0.4854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			566.26450	505.935	16.36	0.5146	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,638.09420	1,532.491	14.98	0.9163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			43.89420	46.691	14.98	0.0837	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			702.05430	631.844	15.89	0.5999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			337.85430	376.044	15.89	0.4001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,683.06330	1,769.905	19.61	0.8273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			157.26330	135.705	19.61	0.1727	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			328.92370	290.422	17.79	0.3327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			914.72370	984.622	17.79	0.6673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,640.39690	3,739.833	22.64	0.9623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			34.59690	25.633	22.64	0.0377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			837.20030	758.704	15.50	0.6741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			243.00030	272.905	15.50	0.3259	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,483.47210	4,585.293	23.07	0.9823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			17.67210	11.093	23.07	0.0177	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			353.35000	312.490	17.60	0.3534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			849.15000	916.690	17.60	0.6466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,611.06110	3,710.442	22.60	0.9614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			35.26110	26.242	22.60	0.0386	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			249.43540	218.775	18.51	0.2619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,185.23540	1,262.975	18.51	0.7381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,270.08500	3,368.849	22.16	0.9501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			44.28500	34.649	22.16	0.0499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			336.86650	297.590	17.72	0.3395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			892.66650	961.790	17.72	0.6605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			638.71980	572.915	16.10	0.5615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			394.51980	437.115	16.10	0.4385	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			379.63120	336.307	17.41	0.3752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			785.43120	850.507	17.41	0.6248	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,571.97040	3,671.278	22.55	0.9603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			36.17040	27.078	22.55	0.0397	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			79.19010	67.117	21.06	0.0916	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,484.99010	2,581.317	21.06	0.9084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			623.64130	558.937	16.15	0.5520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			409.44130	453.137	16.15	0.4480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			255.37570	224.104	18.45	0.2674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,161.17570	1,238.304	18.45	0.7326	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,009.00360	3,107.339	21.83	0.9389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			53.20360	43.139	21.83	0.0611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,679.53590	3,779.045	22.69	0.9634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			33.73590	24.844	22.69	0.0366	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,439.18950	4,540.785	23.50	0.9777	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			21.78950	14.885	23.50	0.0223	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			478.19330	526.408	16.42	0.4824	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			580.79330	520.508	16.42	0.5176	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			561.15960	615.335	16.68	0.5194	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			534.35960	479.935	16.68	0.4806	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			451.31660	497.330	16.28	0.4544	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			647.11660	584.430	16.28	0.5456	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,476.76990	1,559.800	19.13	0.7657	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			237.36990	211.600	19.13	0.2343	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			789.46910	719.767	15.95	0.6166	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			348.86910	387.967	15.95	0.3834	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,377.28680	1,458.354	18.89	0.7477	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			257.88680	230.154	18.89	0.2523	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			820.41520	753.700	16.17	0.6040	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			403.41520	446.000	16.17	0.3960	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			831.17710	763.838	16.13	0.6095	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			394.17710	436.138	16.13	0.3905	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			417.49760	461.008	16.22	0.4041	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			804.49760	738.708	16.22	0.5959	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			753.31810	690.614	16.38	0.5691	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			466.31810	512.914	16.38	0.4309	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,021.23360	2,110.971	20.02	0.8192	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			190.33360	170.772	20.02	0.1808	0.00	0	2,723

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 Option	13.15	Put			350.89380	389.810	15.98	0.3631	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			889.99380	819.610	15.98	0.6369	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			962.68780	1,031.722	17.78	0.6100	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			477.18780	436.622	17.78	0.3900	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			950.09240	1,018.583	17.75	0.6041	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			488.79240	447.683	17.75	0.3959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,992.90640	2,079.503	19.75	0.7739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			342.54130	314.508	19.23	0.2731	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			899.10240	835.608	16.41	0.5928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			496.10240	543.008	16.41	0.4072	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			457.54650	502.293	16.29	0.3884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			940.54650	874.894	16.29	0.6116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,461.60960	1,371.435	15.38	0.7935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,113.69470	1,037.167	15.83	0.6829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			330.69470	364.567	15.83	0.3171	0.00	0	88,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,959.16050	2,045.227	19.70	0.7695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			282.16050	257.827	19.70	0.2305	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,669.54130	1,751.908	19.23	0.7269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,825.49520	3,928.657	23.06	0.9043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			108.12030	100.910	23.08	0.0954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,835.12030	3,938.310	23.08	0.9046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,815.87410	3,919.004	23.04	0.9039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,792.83940	1,876.101	19.43	0.7460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			315.83940	288.701	19.43	0.2540	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,569.07980	2,662.986	20.62	0.8357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			192.07980	175.586	20.62	0.1643	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			108.49520	101.257	23.06	0.0957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			155.30140	173.350	15.30	0.1865	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			888.99700	826.043	16.44	0.5881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			505.99700	553.443	16.44	0.4119	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			664.72070	615.256	17.25	0.4745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			791.72070	852.656	17.25	0.5255	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			108.87410	101.604	23.04	0.0961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			967.18690	1,034.196	17.69	0.5795	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,869.94350	1,772.072	15.24	0.8799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			86.94350	99.472	15.24	0.1201	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,426.39590	2,518.758	20.41	0.8226	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			209.39590	191.358	20.41	0.1774	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,538.30140	1,445.950	15.30	0.8135	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			275.90640	252.103	19.75	0.2261	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			967.29840	900.285	16.21	0.6234	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			434.29840	477.685	16.21	0.3766	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,069.91470	997.150	15.94	0.6663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			356.91470	394.550	15.94	0.3337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			570.18690	526.796	17.69	0.4205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			178.60960	198.835	15.38	0.2065	0.00	0	36,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,207.10280	2,296.771	20.08	0.7998	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		240.10280	219.371	20.08	0.2002	0.00	0	15,000	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,507.88190	1,588.911	18.93	0.6997	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		380.88190	351.511	18.93	0.3003	0.00	0	8,395	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,581.57060	1,662.141	18.90	0.6835	0.00	0	1,000	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		438.27060	407.641	18.90	0.3165	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,246.79040	2,335.971	19.96	0.7766	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		293.49040	271.471	19.96	0.2234	0.00	0	2,000	
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,139.81970	1,208.306	17.90	0.5838	0.00	0	0	
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		628.41970	585.307	17.90	0.4162	0.00	0	0	
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,072.51200	1,138.845	17.74	0.5648	0.00	0	0	
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		669.11200	623.745	17.74	0.4352	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,984.53130	2,874.061	13.95	0.9692	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		20.23130	22.161	13.95	0.0308	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,358.70070	1,278.806	15.92	0.6944	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		394.40070	426.906	15.92	0.3056	0.00	0	760	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		984.50520	924.485	16.84	0.5591	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		720.20520	772.585	16.84	0.4409	0.00	0	184,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,384.05450	1,303.229	15.89	0.7020	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		379.75450	411.329	15.89	0.2980	0.00	0	2,700	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,691.51030	1,771.187	18.88	0.6657	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		515.81030	483.087	18.88	0.3343	0.00	0	2,700	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		191.89890	181.581	22.45	0.1372	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,937.59890	4,039.681	22.45	0.8628	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		193.01220	182.617	22.41	0.1380	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,918.71220	4,020.717	22.41	0.8620	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,977.11290	2,060.258	19.33	0.7077	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		441.41290	412.158	19.33	0.2923	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		192.45420	182.096	22.43	0.1376	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,928.15420	4,030.196	22.43	0.8624	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,718.04630	2,810.152	20.37	0.7897	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		302.34630	282.052	20.37	0.2103	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,668.18790	1,747.436	18.83	0.6620	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		522.48790	489.336	18.83	0.3380	0.00	0	760	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,011.81120	950.378	16.75	0.5703	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		687.51120	738.478	16.75	0.4297	0.00	0	70,530	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,327.48240	1,248.767	15.96	0.6848	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		413.18240	446.867	15.96	0.3152	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,698.51120	1,608.851	15.53	0.7862	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		234.21120	256.951	15.53	0.2138	0.00	0	0	
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		887.86810	945.918	17.21	0.4857	0.00	0	0	
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		900.06810	845.318	17.21	0.5143	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,313.43070	1,382.178	17.99	0.5665	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		769.23070	724.378	17.99	0.4335	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,175.67120	3,063.230	13.50	0.9640	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		27.27120	29.730	13.50	0.0360	0.00	0	750	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,914.15120	1,827.723	15.43	0.7880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			265.75120	294.223	15.43	0.2120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,483.90390	2,571.028	19.89	0.7158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			492.30390	464.528	19.89	0.2842	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,689.95200	1,604.308	15.95	0.7300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			391.55200	420.808	15.95	0.2700	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			783.07580	739.849	18.34	0.4208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,484.67580	1,556.349	18.34	0.5792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,619.55280	1,536.193	16.04	0.7120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			431.15280	462.693	16.04	0.2880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,695.76640	1,771.781	18.72	0.6145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			704.16640	665.281	18.72	0.3855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			780.18200	737.116	18.36	0.4195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,491.78200	1,563.615	18.36	0.5805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			777.30640	734.394	18.37	0.4182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,498.90640	1,570.894	18.37	0.5818	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,505.87320	1,574.661	18.42	0.5538	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			912.97320	865.361	18.42	0.4462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			919.75420	873.812	18.69	0.4350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,658.05420	1,729.412	18.69	0.5650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			916.84880	871.055	18.70	0.4339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,665.14880	1,736.655	18.70	0.5661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			913.96100	868.309	18.71	0.4328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,672.26100	1,743.909	18.71	0.5672	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,686.08170	1,755.226	18.71	0.5443	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,044.88170	994.926	18.71	0.4557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,052.14510	1,003.420	18.92	0.4460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,834.54510	1,905.920	18.92	0.5540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,049.23550	1,000.658	18.93	0.4450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,841.63550	1,913.158	18.93	0.5550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,046.34300	997.906	18.94	0.4440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,848.74300	1,920.406	18.94	0.5560	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,577.17740	1,509.552	17.88	0.5738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,226.17740	1,281.152	17.88	0.4262	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,573.16390	1,505.708	17.89	0.5727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,232.16390	1,287.308	17.89	0.4273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,569.16310	1,501.868	17.91	0.5716	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,238.16310	1,293.468	17.91	0.4284	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,096.11540	2,028.805	18.50	0.5839	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,698.81540	1,760.205	18.50	0.4161	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,104.17430	2,036.626	18.48	0.5855	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,686.87430	1,748.026	18.48	0.4145	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,100.14530	2,032.716	18.49	0.5847	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,692.84530	1,754.116	18.49	0.4153	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,806.11520	1,868.591	18.59	0.4214	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,125.91520	2,058.991	18.59	0.5786	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,257.69160	2,188.454	18.64	0.5910	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,790.49160	1,851.254	18.64	0.4090	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,253.64310	2,184.540	18.64	0.5902	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,796.44310	1,857.340	18.64	0.4098	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,249.60330	2,180.635	18.65	0.5895	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,802.40330	1,863.435	18.65	0.4105	0.00	0	0
Total \$ / R Option												1,507,842.00	40,000	2,943,906
Total \$ / R												859,086,661.70	104,501	4,395,739
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.29520		13.40100			0.0000	1,063,616.00	80	467
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.48580		13.59420			0.0000	215,772.80	16	157
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.67260		13.78300			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.85190		13.96430			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.58840		14.71100			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,279,388.80	96	802
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			875.13340	453.171	20.01	0.0162	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			175,775.13340	185,933.171	20.01	0.9838	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			857.22930	443.756	20.04	0.0158	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			176,757.22930	186,923.756	20.04	0.9842	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			893.41790	462.797	19.98	0.0165	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			174,793.41790	184,942.797	19.98	0.9835	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			46,335.91200	41,261.873	16.88	0.4412	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			61,915.91200	67,681.873	16.88	0.5588	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			45,968.34800	40,925.671	16.90	0.4384	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			62,548.34800	68,345.671	16.90	0.5616	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			46,706.00010	41,600.796	16.86	0.4440	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			61,286.00010	67,020.796	16.86	0.5560	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			74,086.28940	68,648.488	16.94	0.5153	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			67,786.28940	73,388.488	16.94	0.4847	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			73,663.09240	68,253.875	16.96	0.5131	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			68,363.09240	73,993.875	16.96	0.4869	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			74,512.22430	69,045.354	16.92	0.5175	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			67,212.22430	72,785.354	16.92	0.4825	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			88,649.67790	83,148.939	17.16	0.5171	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			85,219.67790	90,958.939	17.16	0.4829	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			88,246.74190	82,765.130	17.18	0.5153	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			85,816.74190	91,575.130	17.18	0.4847	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			89,054.50170	83,534.585	17.15	0.5189	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			84,624.50170	90,344.585	17.15	0.4811	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			157,316.39270	150,570.781	17.89	0.5727	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			123,216.39270	128,730.781	17.89	0.4273	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			156,916.31270	150,186.826	17.91	0.5716	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			123,816.31270	129,346.826	17.91	0.4284	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			157,717.73540	150,955.205	17.88	0.5738	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	14/06/2019	Foreign Exchange Option		14.36	Put			122,617.73540	128,115.205	17.88	0.4262	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,279,388.80	96	802
£ / R	On	18/09/2017	Foreign Exchange Future			17.12660		17.24920			0.0000	8,666,059.60	506	190,874
£ / R	On	18/12/2017	Foreign Exchange Future			17.42380		17.54990			0.0000	6,359,687.00	365	9,404
£ / R	On	19/03/2018	Foreign Exchange Future			17.72210		17.85140			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.01020		18.14300			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.30380		18.44110			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.20750		19.35760			0.0000	0.00	0	0
Total £ / R Future												15,025,746.60	871	205,385
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			122.03560	138.176	15.05	0.2809	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			671.23560	564.776	15.05	0.7191	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			704.58250	782.971	16.58	0.7730	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			153.78250	109.571	16.58	0.2270	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,300.76420	1,401.785	17.33	0.9271	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			856.20660	943.071	16.95	0.8262	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			49.96420	28.385	17.33	0.0729	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			113.65700	78.332	16.97	0.1713	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			864.45700	951.732	16.97	0.8287	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			111.93060	76.861	16.98	0.1687	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			872.73060	960.261	16.98	0.8313	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			115.40660	79.671	16.95	0.1738	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.96960	1.739	22.09	0.0027	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,592.06960	7,717.939	22.09	0.9973	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.94940	1.721	22.09	0.0027	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,602.04940	7,727.921	22.09	0.9973	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.92950	1.704	22.09	0.0026	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,612.02950	7,737.904	22.09	0.9974	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,264.15780	1,182.540	17.02	0.6123	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			632.75780	680.440	17.02	0.3877	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,258.62970	1,177.241	17.02	0.6106	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			637.22970	685.141	17.02	0.3894	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,269.69890	1,187.862	17.01	0.6140	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			628.29890	675.762	17.01	0.3860	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,264.74420	1,187.623	17.27	0.5469	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,021.74420	1,077.423	17.27	0.4531	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,260.07600	1,183.150	17.28	0.5455	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,027.07600	1,082.950	17.28	0.4545	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,269.42040	1,192.103	17.27	0.5483	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,016.42040	1,071.903	17.27	0.4517	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,423.81990	1,344.684	17.35	0.5425	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,232.71990	1,290.884	17.35	0.4575	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,419.33890	1,340.387	17.36	0.5413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,238.23890	1,296.587	17.36	0.4587	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,428.31320	1,349.001	17.35	0.5437	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,227.21320	1,285.201	17.35	0.4563	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,144.99390	2,051.811	17.17	0.5978	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,417.39390	1,474.311	17.17	0.4022	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,140.23690	2,047.206	17.18	0.5969	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,422.63690	1,479.706	17.18	0.4031	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,149.75060	2,056.425	17.17	0.5987	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,412.15060	1,468.925	17.17	0.4013	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												15,025,746.60	871	206,385
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12020		0.12137			0.0000	0.00	0	91
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12247		0.12367			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12482		0.12604			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13594		0.13727			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	206
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.07270	0.054	26.80	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,863.07270	3,979.654	26.80	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00280	0.002	26.80	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,863.00280	4,979.602	26.80	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.29520	0.978	26.80	0.0034	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,864.29520	2,980.578	26.80	0.9966	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,423.67210	1,314.472	16.04	0.8841	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			56.87210	67.472	16.04	0.1159	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			716.91630	642.292	18.08	0.5972	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			350.11630	395.292	18.08	0.4028	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			328.53080	286.334	20.04	0.3255	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			961.73080	1,039.334	20.04	0.6745	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,037.33040	957.483	18.43	0.6364	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			433.43040	475.783	18.43	0.3636	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			604.38710	549.278	20.05	0.4256	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,000.48710	1,067.578	20.05	0.5744	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,718.01660	1,609.496	16.68	0.8535	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			114.11660	127.796	16.68	0.1465	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,756.76430	1,677.088	19.01	0.6188	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,029.66430	1,082.988	19.01	0.3812	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,388.92330	1,315.440	20.36	0.5122	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,661.82330	1,721.340	20.36	0.4878	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,213.61530	2,115.847	16.67	0.7473	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			486.51530	521.747	16.67	0.2527	0.00	0	0
Total ¥ / 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 ¥ / R												0.00	0	206
€ / R	On	17/08/2017	Foreign Exchange Future			15.49410		15.62090			0.0000	0.00	0	20,000
€ / R	On	18/08/2017	Foreign Exchange Future			15.49410		15.62090			0.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.52790		15.65870			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.59500		15.72690			0.0000	810,940.00	52	110,422
€ / R	On	27/09/2017	Foreign Exchange Future			15.62520		15.75750			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.72520		15.85880			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.82980		15.96500			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.89580		16.03170			0.0000	8,027,379.00	505	33,176
€ / R	On	27/12/2017	Foreign Exchange Future			15.92730		16.06370			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.04830		16.18620			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.20280		16.34200			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.50370		16.64600			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.82630		17.98690			0.0000	0.00	0	0
Total € / R Future												8,838,319.00	557	177,906
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			336.36910	456.471	23.37	0.9910	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			7.26910	0.571	23.37	0.0090	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			250.86480	361.496	19.50	0.9413	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			21.76480	5.596	19.50	0.0587	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			39.61160	51.565	14.15	0.2153	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			488.31160	369.465	14.15	0.7847	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,734.78380	3,866.520	27.29	0.9961	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			689.88670	572.242	13.62	0.7904	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			62.98670	77.242	13.62	0.2096	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1.68620	1.524	27.35	0.0039	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,744.78620	3,876.524	27.35	0.9961	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1.68870	1.528	27.41	0.0039	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,754.78870	3,886.528	27.41	0.9961	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1.68380	1.520	27.29	0.0039	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			136.45940	163.835	14.10	0.3263	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			583.95940	479.035	14.10	0.6737	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			231.96670	268.519	14.60	0.3690	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			670.76670	573.719	14.60	0.6310	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			310.85680	354.102	14.92	0.3836	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			765.85680	673.902	14.92	0.6164	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			132.60900	111.911	18.81	0.1336	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,160.90900	2,276.111	18.81	0.8664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			131.61130	111.047	18.82	0.1327	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,169.91130	2,285.247	18.82	0.8673	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			133.61470	112.783	18.79	0.1345	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,151.91470	2,266.983	18.79	0.8655	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,947.29270	1,812.695	14.48	0.9246	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			45.59270	46.894	14.48	0.0754	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			907.02220	991.154	16.54	0.6396	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	16.53	Call			408.72220	356.954	16.54	0.3604	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			388.30240	338.729	16.66	0.3454	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			956.60240	1,042.929	16.66	0.6546	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.97490	7.122	21.65	0.0108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,387.27490	5,521.322	21.65	0.9892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,070.87570	1,936.153	14.82	0.9349	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			39.17570	40.353	14.82	0.0651	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			811.06930	890.605	16.31	0.6081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			452.76930	396.405	16.31	0.3919	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			386.80110	435.001	15.16	0.3980	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			830.50110	742.301	15.16	0.6020	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			492.79660	547.336	15.42	0.4202	0.00	0	193,111
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			878.99660	795.636	15.42	0.5798	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			202.31330	225.118	14.76	0.2061	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,676.64810	1,560.493	14.77	0.7922	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			204.64810	227.693	14.77	0.2078	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			200.00070	222.563	14.76	0.2043	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,541.93140	1,430.346	14.85	0.7594	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			249.93140	277.546	14.85	0.2406	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,505.63890	1,395.393	14.88	0.7500	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			263.63890	292.593	14.88	0.2500	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,684.31330	1,567.918	14.76	0.7939	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,692.00070	1,575.363	14.76	0.7957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,576.52830	1,477.084	15.30	0.6961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			440.52830	483.384	15.30	0.3039	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,589.53770	1,489.565	15.29	0.6994	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			433.53770	475.865	15.29	0.3006	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,583.02410	1,483.315	15.30	0.6978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			437.02410	479.615	15.30	0.3022	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,156.80290	2,059.533	16.37	0.6415	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,029.90290	1,093.233	16.37	0.3585	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,151.80550	2,054.761	16.38	0.6405	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,034.90550	1,098.461	16.38	0.3595	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,146.82030	2,049.992	16.39	0.6394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,039.92030	1,103.692	16.39	0.3606	0.00	0	0
Total € / R Option												0.00	0	290,269
Total € / R												8,838,319.00	557	468,175
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.48290		10.47110			0.0000	524,145.00	50	25,271
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.62050		10.60950			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.75630		10.74580			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.88580		10.87610			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.40890		11.40470			0.0000	0.00	0	0
Total AU\$ / R Future												524,145.00	50	33,661

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			1.69980	1.583	20.22	0.0077	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,700.59980	1,688.683	20.22	0.9923	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			1.66950	1.550	20.27	0.0075	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,710.56950	1,698.650	20.27	0.9925	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			1.63990	1.518	20.32	0.0074	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,720.53990	1,708.618	20.32	0.9926	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,341.00900	1,328.386	17.42	0.8519	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			79.49220	77.866	17.44	0.1464	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,349.99220	1,337.366	17.44	0.8536	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			81.53890	79.919	17.41	0.1498	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,332.03890	1,319.419	17.41	0.8502	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			80.50900	78.886	17.42	0.1481	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			941.02580	946.242	14.70	0.7617	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			185.22580	179.942	14.70	0.2383	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			933.72670	938.913	14.69	0.7589	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			187.92670	182.613	14.69	0.2411	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			926.45600	931.616	14.69	0.7562	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			190.65600	185.316	14.69	0.2438	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			394.13960	388.206	14.24	0.3689	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			771.24220	775.053	14.22	0.6366	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			385.14220	379.253	14.22	0.3634	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			765.72590	769.514	14.23	0.6338	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			389.62590	383.714	14.23	0.3662	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			760.23960	764.006	14.24	0.6311	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			679.55270	673.666	14.14	0.3909	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,074.05480	1,072.360	14.13	0.6128	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			669.35480	663.460	14.13	0.3872	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,069.14080	1,067.450	14.14	0.6109	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			674.44080	668.550	14.14	0.3891	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,064.25270	1,062.566	14.14	0.6091	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												524,145.00	50	33,661
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.46870		10.50970			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.62810		10.67050			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.78330		10.82610			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,120
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			17.92610	13.136	16.02	0.0614	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			798.22610	834.436	16.02	0.9386	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			17.31800	12.720	16.06	0.0596	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			807.61800	844.020	16.06	0.9404	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			18.55400	13.565	15.99	0.0632	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			788.85400	824.865	15.99	0.9368	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			429.42040	401.119	14.44	0.5561	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			298.92040	313.019	14.44	0.4439	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			424.31910	396.229	14.46	0.5516	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			303.81910	318.129	14.46	0.4484	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			434.56450	406.053	14.43	0.5605	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			294.06450	307.953	14.43	0.4395	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			932.28280	896.501	14.21	0.7524	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			176.18280	183.201	14.21	0.2476	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			925.04990	889.377	14.21	0.7495	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			178.94990	186.077	14.21	0.2505	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			939.54860	903.657	14.21	0.7552	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			173.44860	180.357	14.21	0.2448	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,120
CHF / R	On	18/09/2017	Foreign Exchange Future			13.65850		13.80060			0.0000	5,463,400.00	400	3,008
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93610		14.08200			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.21990		14.37080			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.50940		15.66280			0.0000	0.00	0	0
Total CHF / R Future												5,463,400.00	400	4,158
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			11.47620	7.225	19.80	0.0241	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,600.87620	1,738.725	19.80	0.9759	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			11.30130	7.112	19.84	0.0237	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,610.70130	1,748.612	19.84	0.9763	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			11.65480	7.340	19.76	0.0245	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,591.05480	1,728.840	19.76	0.9755	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			549.92880	471.485	15.91	0.4896	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			497.92880	565.385	15.91	0.5104	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			545.37230	467.504	15.93	0.4866	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			503.37230	571.404	15.93	0.5134	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			554.51610	475.500	15.89	0.4926	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			492.51610	559.400	15.89	0.5074	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			816.59200	731.997	16.05	0.5405	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			595.79200	662.097	16.05	0.4595	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			811.89050	727.627	16.06	0.5382	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			601.09050	667.727	16.06	0.4618	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			821.32180	736.385	16.03	0.5427	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			590.52180	656.485	16.03	0.4573	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			964.05410	1,011.629	16.74	0.3677	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,896.87870	1,790.674	16.72	0.6346	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			954.07870	1,001.274	16.72	0.3654	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,891.86370	1,785.849	16.73	0.6335	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			959.06370	1,006.449	16.73	0.3665	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,886.85410	1,781.029	16.74	0.6323	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 CHF / R Option												0.00	0	0
Total CHF / R												5,463,400.00	400	4,158
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98270		1.99850			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00020		2.01640			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01590		2.03270			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00900		2.02730			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			35.72400	24.107	17.56	0.0553	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,650.72400	1,797.107	17.56	0.9447	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			49.57220	32.429	17.14	0.0727	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,464.57220	1,605.429	17.14	0.9273	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			42.11860	27.947	17.35	0.0634	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,557.11860	1,700.947	17.35	0.9366	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			444.20610	494.634	15.64	0.3728	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,048.65240	940.901	15.69	0.6055	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			484.65240	538.901	15.69	0.3945	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,169.94900	1,054.634	15.58	0.6487	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			405.94900	452.634	15.58	0.3513	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,108.20610	996.634	15.64	0.6272	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,564.25110	1,449.473	15.89	0.6620	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			537.25110	590.473	15.89	0.3380	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,500.91940	1,391.173	15.94	0.6461	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			573.91940	632.173	15.94	0.3539	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,629.16260	1,509.478	15.85	0.6778	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			502.16260	550.478	15.85	0.3222	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,057.16580	1,946.445	16.75	0.5704	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,584.16580	1,656.445	16.75	0.4296	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,011.71510	1,902.804	16.79	0.5617	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,638.71510	1,712.804	16.79	0.4383	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,103.52880	1,991.007	16.71	0.5792	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,530.52880	1,601.007	16.71	0.4208	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.09820		2.11530			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.13980		2.15700			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40600		2.42530			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			1,581.20170	1,412.354	15.52	0.9310	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			28.20170	30.354	15.52	0.0690	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,486.13880	1,318.447	15.29	0.9184	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			33.13880	36.447	15.29	0.0816	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,676.99660	1,507.243	15.75	0.9418	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			23.99660	25.243	15.75	0.0582	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			273.05780	306.010	15.71	0.2499	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,794.67840	1,650.024	15.67	0.7839	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			224.67840	252.024	15.67	0.2161	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,718.01940	1,576.101	15.69	0.7673	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			248.01940	278.101	15.69	0.2327	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,643.05780	1,504.010	15.71	0.7501	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,675.88780	3,518.891	16.78	0.7220	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,022.88780	1,058.891	16.78	0.2780	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,807.76640	3,644.465	16.74	0.7360	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			954.76640	984.465	16.74	0.2640	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,741.45420	3,578.841	16.74	0.7292	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			988.45420	1,018.841	16.74	0.2708	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			1.70130		1.71450			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72930		1.74300			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75570		1.76970			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88000		1.89510			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			10.11710	5.588	20.00	0.0156	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,265.11710	2,392.588	20.00	0.9844	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			8.75490	4.882	20.28	0.0137	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,363.75490	2,491.882	20.28	0.9863	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			7.58950	4.278	20.57	0.0120	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,462.58950	2,591.278	20.57	0.9880	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			563.64440	500.506	16.84	0.4255	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			833.64440	907.506	16.84	0.5745	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			528.97700	468.972	17.00	0.4043	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			898.97700	975.972	17.00	0.5957	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			600.48220	534.109	16.68	0.4474	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			770.48220	841.109	16.68	0.5526	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,043.07510	966.935	16.57	0.5534	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			746.07510	809.935	16.57	0.4466	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			995.94280	922.905	16.67	0.5356	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			798.94280	865.905	16.67	0.4644	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,092.09740	1,012.833	16.47	0.5714	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			695.09740	755.833	16.47	0.4286	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,363.71170	2,266.508	16.90	0.6474	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,112.71170	1,166.508	16.90	0.3526	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	14/06/2019	Foreign Exchange Option	1.75	Call			2,467.66640	2,365.803	16.74	0.6663	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,016.66640	1,065.803	16.74	0.3337	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,415.12510	2,315.594	16.82	0.6568	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,064.12510	1,115.594	16.82	0.3432	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			0.12760		0.12850			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12730		0.12770			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12700		0.12660			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12640		0.12580			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11880		0.11850			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.67190		1.68300			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69920		1.71030			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72610		1.73760			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86340		1.87640			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			9.65100		9.69530			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.77260		9.81850			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.89300		9.93890			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.47210		10.51280			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			904.84380	946.070	17.00	0.9634	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			10.95060	7.612	16.94	0.0392	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			885.65060	926.612	16.94	0.9608	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			10.54020	7.336	16.97	0.0379	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			895.24020	936.336	16.97	0.9621	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			10.14380	7.070	17.00	0.0366	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			367.93680	340.811	15.78	0.5018	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			359.43680	378.211	15.78	0.4982	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			363.54880	336.620	15.80	0.4974	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			365.04880	384.020	15.80	0.5026	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			372.37130	345.046	15.76	0.5062	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			353.87130	372.446	15.76	0.4938	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			742.48350	708.579	15.31	0.6732	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			253.58350	265.580	15.31	0.3268	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			736.30100	702.549	15.32	0.6698	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	19/03/2018	Foreign Exchange Option	9.46	Put			257.40100	269.550	15.32	0.3302	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			749.01720	714.646	15.30	0.6765	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			250.11720	261.646	15.30	0.3235	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,159.17920	1,127.914	14.99	0.6438	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			566.37920	575.814	14.99	0.3562	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,153.59040	1,122.418	14.99	0.6419	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			570.79040	580.318	14.99	0.3581	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,164.78790	1,133.430	14.99	0.6457	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			561.98790	571.330	14.99	0.3543	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			1.29670		1.29890			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31030		1.31260			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32350		1.32590			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34780		1.34990			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			711.00000	733.000		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			811.00000	833.000		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			611.00000	633.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			126.00000	103.000		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			26.00000	3.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			74.00000	97.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			259.00000	235.000		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			159.00000	135.000		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			59.00000	35.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			299.00000	278.000		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			199.00000	178.000		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			399.00000	378.000		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			1.28820		1.28720			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29200		1.29100			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.29620		1.29520			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			1.17300		1.17360			0.0000	17,595.00	15	1,312
QUANTO €On 18/12/2017 Foreign Exchange Future			1.17870		1.17930			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.18510		1.18570			0.0000	0.00	0	0
Total QUANTO € / \$ Future									17,595.00	15	1,312
Total QUANTO € / \$									17,595.00	15	1,312
RAIN On 18/09/2017 Foreign Exchange Future			23,404.28000		23,598.79000			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			9.72740		9.79740			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.74350		10.82540			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Call			254.72680	200.637	13.17	0.5978	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Put			97.32680	113.237	13.17	0.4022	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Call			248.50630	195.050	13.19	0.5876	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Put			101.10630	117.650	13.19	0.4124	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Call			261.04170	206.327	13.15	0.6080	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Put			93.64170	108.927	13.15	0.3920	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,321.02660	1,260.956	15.00	0.6755	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			495.62660	517.456	15.00	0.3245	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,315.11380	1,255.200	15.00	0.6737	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			499.71380	521.700	15.00	0.3263	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,326.95920	1,266.732	15.00	0.6773	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			491.55920	513.232	15.00	0.3227	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			3.73900		3.75400			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.65450		3.67110			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.50510		3.50240			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			210.37790	194.825	12.84	0.9136	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			6.37790	5.825	12.84	0.0864	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			201.27130	185.729	12.79	0.9023	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			7.27130	6.729	12.79	0.0977	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			219.85020	204.326	13.06	0.9210	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			5.85020	5.326	13.06	0.0790	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			248.05300	234.816	14.45	0.6531	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			96.95300	100.316	14.45	0.3469	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			241.76130	228.700	14.44	0.6436	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			100.66130	104.200	14.44	0.3564	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			254.43830	241.029	14.45	0.6625	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			93.33830	96.529	14.45	0.3375	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			285.48210	281.520	15.28	0.5330	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			303.08210	296.420	15.28	0.4670	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			281.25590	277.283	15.29	0.5275	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			308.85590	302.183	15.29	0.4725	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			277.08330	273.099	15.30	0.5222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			314.68330	307.999	15.30	0.4778	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			1.45020		1.45920			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42620		1.43550			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39920		1.40830			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.22470			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												888,727,414.10	66,490	1,879,920
Total Options												1,507,842.00	40,000	3,235,175
Grand Total:												890,235,256.10	106,490	5,115,095