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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/08/2017 Foreign Exchange Future			13.31360		13.49330			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.31360		13.49220			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.31220		13.49450			0.0000	0.00	0	0
\$ / R On 25/08/2017 Foreign Exchange Future			13.33050		13.51250			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.33930		13.52130			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.34150		13.52350			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.34360		13.52570			0.0000	0.00	0	8,325
\$ / R On 07/09/2017 Foreign Exchange Future			13.35890		13.54110			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.38300		13.56540			0.0000	237,521,484.00	17,748	835,508
\$ / R On 27/09/2017 Foreign Exchange Future			13.40220		13.58570			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.40430		13.58800			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.40640		13.59030			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.43630		13.62190			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.45740		13.64370			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.46590		13.65230			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.49330		13.68030			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.50170		13.68890			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.53310		13.72050			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.53730		13.72470			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.56860		13.75620			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.57480		13.76260			0.0000	53,552,586.00	3,945	128,882

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			13.58320		13.77100			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.59360		13.78150			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.60610		13.79410			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.62070		13.80880			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.66660		13.85500			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.66870		13.85710			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.69380		13.88230			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.69790		13.88650			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.76310		13.95280			0.0000	34,476,565.50	2,505	87,259
\$ / R	On	25/04/2018	Foreign Exchange Future			13.83850		14.02950			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.87100		14.06270			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.87920		14.07100			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.94730		14.14060			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.97540		14.16930			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			14.05950		14.25540			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.13310		14.32970			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.25340		14.45100			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.31880		14.51690			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.44760		14.64670			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.51730		14.71690			0.0000	14,517,300.00	1,000	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.70300		14.90410			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.58200		15.80570			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.69600		15.92300			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.81490		16.04530			0.0000	0.00	0	184,000
Total \$ / R Future												340,067,935.50	25,198	1,446,022
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			13.00140	14.842	22.37	0.1757	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			336.30140	158.442	22.37	0.8243	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			171.05000	41.834	22.37	0.3854	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			37.75000	88.234	22.37	0.6146	0.00	0	1,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			451.92000	269.482	18.57	0.9281	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			9.72000	5.882	18.57	0.0719	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			128.14880	249.101	20.64	0.8737	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			70.34880	12.701	20.64	0.1263	0.00	0	23,076
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			14.04250	11.358	17.65	0.1297	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			386.24250	204.958	17.65	0.8703	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			236.36060	73.058	15.41	0.5641	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			34.16060	49.458	15.41	0.4359	0.00	0	15,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			54.73260	98.514	16.21	0.5736	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			199.23260	60.714	16.21	0.4264	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			138.19120	220.099	15.77	0.6328	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			190.69120	90.599	15.77	0.3672	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			171.52420	261.373	15.57	0.6419	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			192.82420	100.673	15.57	0.3581	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,318.93840	3,500.814	34.42	0.9995	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.23840	0.114	34.42	0.0005	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			30.92350	56.422	14.72	0.2319	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			504.42350	347.922	14.72	0.7681	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			22.81490	41.157	14.55	0.1788	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			578.51490	414.757	14.55	0.8212	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			8.01140	9.145	15.96	0.0407	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			1,099.11140	918.045	15.96	0.9593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1.78850	1.416	30.95	0.0037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,816.38850	3,998.416	30.95	0.9963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.78960	1.418	31.01	0.0037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,826.38960	4,008.418	31.01	0.9963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1.78740	1.413	30.88	0.0037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,553.30870	1,726.941	20.50	0.9692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			386.96300	272.049	15.46	0.5301	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			171.56300	239.049	15.46	0.4699	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			1,041.53880	866.339	15.22	0.9199	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			16.13880	23.339	15.22	0.0801	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			57.16940	86.965	14.87	0.2356	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			201.40570	277.186	15.60	0.5132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			346.80570	240.186	15.60	0.4868	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			517.76040	382.035	15.15	0.6546	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			102.36040	149.035	15.15	0.3454	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			18.70870	9.941	20.50	0.0308	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			36.78560	21.095	19.78	0.0610	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			492.63950	619.350	17.25	0.7527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			158.03950	102.350	17.25	0.2473	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			449.43140	323.836	15.31	0.5927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			134.03140	190.836	15.31	0.4073	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			662.56940	509.965	14.87	0.7644	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			314.73820	216.601	15.81	0.4510	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			323.26700	427.607	16.39	0.6420	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			238.66700	160.607	16.39	0.3580	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			46.56690	71.837	14.78	0.2043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			711.96690	554.837	14.78	0.7957	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,211.38560	1,378.095	19.78	0.9390	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			16.61910	24.026	15.18	0.0822	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			428.22650	547.483	16.94	0.7165	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			183.62650	120.483	16.94	0.2835	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,322.12560	1,142.832	16.14	0.9637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			6.72560	9.832	16.14	0.0363	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			229.33820	313.601	15.81	0.5490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			482.87840	352.133	15.23	0.6238	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			568.16460	702.337	17.59	0.7882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			133.56460	85.337	17.59	0.2118	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			771.99160	920.289	18.35	0.8592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			87.39160	53.289	18.35	0.1408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,032.01910	857.026	15.18	0.9178	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		6.93670	10.136	16.10	0.0373	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		215.10100	295.127	15.70	0.5312	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		330.50100	228.127	15.70	0.4688	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		96.70720	141.442	15.12	0.3333	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		532.10720	394.442	15.12	0.6667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		117.47840	169.133	15.23	0.3762	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		19.22720	27.753	15.03	0.0936	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,371.15890	1,191.436	16.29	0.9685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		5.75890	8.436	16.29	0.0315	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		522.37730	652.175	17.38	0.7675	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		147.77730	95.175	17.38	0.2325	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,312.33670	1,133.136	16.10	0.9627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		1.81500	1.266	25.14	0.0040	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		152.05190	214.145	15.38	0.4386	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		417.45190	297.145	15.38	0.5614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		246.49000	166.425	16.32	0.3682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		311.09000	413.425	16.32	0.6318	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		984.62720	810.754	15.03	0.9064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		354.65700	463.879	16.56	0.6667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		421.29390	539.682	16.90	0.7123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		186.69390	122.682	16.90	0.2877	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,036.03270	1,197.141	19.22	0.9154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		51.43270	30.141	19.22	0.0846	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		2,936.41500	3,118.266	25.14	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		75.89670	45.761	18.58	0.1231	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,192.70200	1,358.897	19.72	0.9369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		38.10200	21.897	19.72	0.0631	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		990.78920	1,150.131	19.08	0.9078	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		56.18920	33.131	19.08	0.0922	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		220.05700	146.879	16.56	0.3333	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		22.81880	12.264	20.30	0.0373	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,079.74320	903.769	15.34	0.9279	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		14.34320	20.769	15.34	0.0721	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		524.90610	388.208	15.14	0.6607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		99.50610	145.208	15.14	0.3393	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		840.49670	992.761	18.58	0.8769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		33.90190	50.952	14.63	0.1572	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,568.80280	1,387.573	16.95	0.9823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		3.40280	4.573	16.95	0.0177	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		239.13010	326.207	15.88	0.5606	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		304.53010	209.207	15.88	0.4394	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,457.41880	1,629.264	20.30	0.9627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		3.09120	1.540	22.29	0.0053	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		729.74340	875.610	18.20	0.8469	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		95.14340	58.610	18.20	0.1531	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,436.36670	3,618.332	28.44	0.9962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			1.76670	1.332	28.44	0.0038	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			799.30190	633.952	14.63	0.8428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			963.85290	1,122.069	18.99	0.9030	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,164.76860	1,330.160	19.63	0.9335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			40.16860	23.160	19.63	0.0665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			630.56270	481.204	14.93	0.7426	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			65.16270	98.204	14.93	0.2574	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,437.69120	2,618.540	22.29	0.9947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.85490	0.429	31.08	0.0012	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			357.97840	248.527	15.53	0.4991	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			192.57840	265.527	15.53	0.5009	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,466.36690	3,648.337	28.64	0.9962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			1.76690	1.337	28.64	0.0038	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			59.25290	35.069	18.99	0.0970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			746.56360	893.422	18.26	0.8519	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,236.37380	3,418.299	27.12	0.9962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			1.77380	1.299	27.12	0.0038	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,434.60000	986,617.000	31.08	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	31.08	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,435.45490	4,617.429	31.08	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			1.83870	1.260	24.47	0.0041	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			77.24830	46.640	18.55	0.1252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			831.84830	983.640	18.55	0.8748	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			202.75410	134.262	16.73	0.3099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			387.35410	501.262	16.73	0.6901	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			91.96360	56.422	18.26	0.1481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,806.38740	3,988.413	30.88	0.9963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			844.89420	675.381	14.55	0.8639	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			29.49420	42.381	14.55	0.1361	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			199.44440	131.864	16.77	0.3053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			394.04440	508.864	16.77	0.6947	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,836.43870	3,018.260	24.47	0.9959	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			264.81100	351.360	16.10	0.5407	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			350.51100	253.560	16.10	0.4593	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,547.09550	3,729.975	27.30	0.9945	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			2.79550	2.175	27.30	0.0055	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			136.20080	190.021	15.49	0.3679	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			544.20080	414.321	15.49	0.6321	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			92.74210	133.549	15.30	0.2858	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			663.04210	519.949	15.30	0.7142	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			203.56980	269.770	15.84	0.4152	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			545.46980	426.070	15.84	0.5848	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,274.26060	1,431.954	19.51	0.8595	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			107.96060	79.354	19.51	0.1405	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,803.90360	3,987.874	23.49	0.9918	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			6.20360	3.774	23.49	0.0082	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			701.16300	828.411	17.81	0.7033	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			253.46300	194.311	17.81	0.2967	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			844.23400	699.471	15.33	0.7370	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			111.93400	153.571	15.33	0.2630	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			326.82830	411.485	16.28	0.4991	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			479.12830	377.385	16.28	0.5009	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			282.20350	355.806	16.03	0.4341	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			602.50350	489.106	16.03	0.5659	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			635.16950	751.608	17.35	0.6401	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			344.06950	273.308	17.35	0.3599	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			375.62930	458.821	16.36	0.4714	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			596.12930	491.921	16.36	0.5286	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,031.51810	4,215.530	22.60	0.9847	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			12.01810	8.630	22.60	0.0153	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			394.07990	479.101	16.44	0.4798	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			588.77990	486.401	16.44	0.5202	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			414.79950	499.810	16.54	0.4690	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			640.99950	538.410	16.54	0.5310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			40.64660	35.320	23.67	0.0475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,568.04660	3,750.520	23.67	0.9525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			285.14600	235.431	18.71	0.2718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,122.54600	1,260.631	18.71	0.7282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			40.39230	35.125	23.69	0.0472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,577.79230	3,760.325	23.69	0.9528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			564.56980	666.930	17.06	0.5454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			527.16980	441.730	17.06	0.4546	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,146.11210	1,285.265	18.77	0.7335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			278.71210	230.065	18.77	0.2665	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			40.14000	34.933	23.71	0.0470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,587.54000	3,770.133	23.71	0.9530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			250.60790	314.459	15.92	0.3495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			863.20790	739.259	15.92	0.6505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			894.88450	768.140	15.84	0.6661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			232.28450	293.340	15.84	0.3339	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			969.65800	1,100.095	18.29	0.6898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			332.25800	274.895	18.29	0.3102	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			844.60580	722.340	15.96	0.6412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			262.00580	327.540	15.96	0.3588	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			826.30780	705.727	16.01	0.6318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			273.70780	340.927	16.01	0.3682	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			245.08290	202.097	19.13	0.2381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,282.48290	1,427.297	19.13	0.7619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,430.05510	1,266.556	15.08	0.8568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			67.45510	91.755	15.08	0.1432	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			717.45250	607.495	16.31	0.5727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			354.85250	432.695	16.31	0.4273	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	13.25	Put			289.78320	359.248	16.07	0.3807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			802.38320	684.048	16.07	0.6193	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,223.02980	1,069.716	15.28	0.7969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			110.42980	144.916	15.28	0.2031	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,542.02520	1,693.662	19.69	0.8074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			194.62520	158.462	19.69	0.1926	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,881.38490	2,041.836	20.35	0.8531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			143.98490	116.636	20.35	0.1469	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,604.02470	1,426.935	14.92	0.8948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			51.42470	62.136	14.92	0.1052	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,038.70640	1,856.080	15.92	0.9441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			26.10640	31.280	15.92	0.0559	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			484.49460	404.793	17.28	0.4249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			631.89460	739.993	17.28	0.5751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,345.40720	1,185.759	15.16	0.8342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			82.80720	110.959	15.16	0.1658	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			882.11140	756.485	15.87	0.6599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			239.51140	301.685	15.87	0.3401	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			569.62860	478.153	16.85	0.4828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			507.02860	603.353	16.85	0.5172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,560.02570	2,732.128	21.59	0.9115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			82.62570	66.928	21.59	0.0885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,448.47620	1,598.191	19.51	0.7921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			211.07620	172.991	19.51	0.2079	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			402.37380	485.721	16.47	0.4580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			664.97380	560.521	16.47	0.5420	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,800.47470	1,620.213	15.36	0.9210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			37.87470	45.413	15.36	0.0790	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			814.27800	694.822	16.04	0.6255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			281.67800	350.022	16.04	0.3745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,550.60320	1,702.409	19.71	0.8087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			193.20320	157.209	19.71	0.1913	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			393.52550	326.735	17.83	0.3580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			810.92550	931.935	17.83	0.6420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,480.42390	3,662.337	23.49	0.9501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			43.02390	37.137	23.49	0.0499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			961.73360	828.464	15.68	0.6969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			199.13360	253.663	15.68	0.3031	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,321.47650	4,504.112	24.29	0.9731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			24.07650	18.912	24.29	0.0269	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			421.79070	350.889	17.65	0.3793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			749.19070	866.089	17.65	0.6207	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,451.25410	3,632.971	23.43	0.9493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			43.85410	37.771	23.43	0.0507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			300.78030	248.495	18.57	0.2847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,068.18030	1,203.695	18.57	0.7153	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	16.82	Put			3,112.51650	3,291.534	22.74	0.9380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			55.11650	46.334	22.74	0.0620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			402.72950	334.589	17.77	0.3650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			790.12950	909.789	17.77	0.6350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			744.92880	632.188	16.23	0.5882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			332.32880	407.388	16.23	0.4118	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			452.07700	376.871	17.47	0.4016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			689.47700	802.071	17.47	0.5984	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,412.39040	3,593.838	23.35	0.9481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			44.99040	38.638	23.35	0.0519	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			98.58330	79.796	21.18	0.1041	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,335.98330	2,504.996	21.18	0.8959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			728.34340	617.273	16.28	0.5789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			345.74340	422.473	16.28	0.4211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			307.75680	254.333	18.50	0.2904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,045.15680	1,179.533	18.50	0.7096	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,853.60850	3,029.926	22.20	0.9270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			66.20850	54.726	22.20	0.0730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,519.34750	3,701.514	23.57	0.9512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			41.94750	36.314	23.57	0.0488	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,278.06290	4,459.541	24.43	0.9690	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			29.06290	22.741	24.43	0.0310	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			408.47360	491.999	16.53	0.4556	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			679.47360	575.199	16.53	0.5444	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			484.36660	575.945	16.73	0.4931	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			625.86660	529.545	16.73	0.5069	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			384.73190	464.647	16.36	0.4290	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			748.83190	640.747	16.36	0.5710	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,352.45970	1,496.611	19.15	0.7468	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			281.25970	237.311	19.15	0.2532	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			901.93520	781.691	16.03	0.6400	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			293.13520	360.991	16.03	0.3600	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,256.34880	1,396.815	18.91	0.7281	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			305.14880	257.515	18.91	0.2719	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			928.92830	812.855	16.20	0.6262	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			343.92830	416.255	16.20	0.3738	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			940.55220	823.483	16.17	0.6315	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			335.55220	406.883	16.17	0.3685	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			356.71160	430.527	16.24	0.3818	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			911.71160	797.127	16.24	0.6182	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			856.21770	746.567	16.40	0.5917	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			401.21770	479.967	16.40	0.4083	1,665,485.49	3,470	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,887.86070	2,042.225	20.04	0.8044	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			224.96070	190.925	20.04	0.1956	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			296.58720	362.915	16.02	0.3417	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,003.68720	881.615	16.02	0.6583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			865.09510	980.876	17.75	0.5894	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			547.39510	474.676	17.75	0.4106	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			853.43580	968.226	17.72	0.5836	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			559.93580	486.126	17.72	0.4164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,003.49500	891.863	16.38	0.6128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			430.69500	508.763	16.38	0.3872	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			395.24010	469.706	16.26	0.3685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,048.04010	932.806	16.26	0.6315	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,600.87510	1,447.464	15.43	0.8075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,235.94110	1,102.635	15.83	0.7013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			283.14110	339.535	15.83	0.2987	0.00	0	88,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,830.85510	1,979.063	19.69	0.7549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			323.65510	282.163	19.69	0.2451	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,546.59740	1,689.270	19.21	0.7110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,669.65270	3,848.566	23.03	0.8969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			122.01730	111.293	23.05	0.1027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,679.21730	3,858.193	23.05	0.8973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,660.09270	3,838.941	23.01	0.8966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,667.39900	1,812.206	19.43	0.7305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			360.19900	315.307	19.43	0.2695	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,428.90210	2,590.298	20.62	0.8239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			221.70210	193.398	20.62	0.1761	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			122.45270	111.666	23.03	0.1031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			129.53450	160.482	15.35	0.1735	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			992.62100	881.882	16.41	0.6082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			439.82100	518.782	16.41	0.3918	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			749.11990	660.562	17.20	0.4945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			706.31990	807.462	17.20	0.5055	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			122.89270	112.041	23.01	0.1034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			871.98380	984.058	17.64	0.5602	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,025.05950	1,854.760	15.29	0.8890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			72.25950	91.660	15.29	0.1110	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,288.58190	2,447.382	20.40	0.8102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			241.38190	210.482	20.40	0.1898	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,682.33450	1,523.582	15.35	0.8265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			316.60870	276.004	19.74	0.2405	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,076.73250	959.236	16.18	0.6432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			373.93250	446.136	16.18	0.3568	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,189.79310	1,059.841	15.91	0.6853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			306.99310	366.741	15.91	0.3147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			644.78380	567.158	17.64	0.4398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			148.07510	184.364	15.43	0.1925	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,073.38320	2,227.648	20.07	0.7864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			276.18320	240.748	20.07	0.2136	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,389.89300	1,527.187	18.87	0.6835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			432.69300	380.287	18.87	0.3165	0.00	0	8,395

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	15.50	Put			1,863.80870	2,012.904	19.74	0.7595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			389.39740	342.370	19.21	0.2890	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,462.95250	1,599.202	18.83	0.6681	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			492.45250	437.702	18.83	0.3319	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,113.74490	2,265.871	19.93	0.7636	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			333.24490	294.371	19.93	0.2364	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,039.34840	1,155.443	17.86	0.5662	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			702.04840	626.443	17.86	0.4338	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			975.28670	1,087.510	17.69	0.5470	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			746.28670	666.710	17.69	0.4530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,578.04060	2,736.755	20.34	0.7784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			338.64060	304.055	20.34	0.2216	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,549.70430	1,684.901	18.77	0.6473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			580.30430	522.202	18.77	0.3527	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,111.15460	1,005.811	16.70	0.5878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			610.55460	698.511	16.70	0.4122	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,450.52140	1,317.977	15.98	0.7007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			359.92140	420.677	15.98	0.2993	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,833.63730	1,686.150	15.52	0.7994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			193.03730	238.850	15.52	0.2006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,160.26610	2,969.186	14.20	0.9703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.66610	21.886	14.20	0.0297	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,483.12980	1,348.897	15.94	0.7101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			342.52980	401.597	15.94	0.2899	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,081.94560	978.849	16.79	0.5766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			641.34560	731.549	16.79	0.4234	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,509.59960	1,374.016	15.91	0.7175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			328.99960	386.716	15.91	0.2825	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,572.34030	1,708.293	18.81	0.6511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			572.94030	515.593	18.81	0.3489	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			210.68280	194.520	22.35	0.1445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,780.08280	3,957.220	22.35	0.8555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			211.93630	195.626	22.32	0.1453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,761.33630	3,938.326	22.32	0.8547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,852.05110	1,994.626	19.30	0.6939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			492.65110	441.926	19.30	0.3061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			211.30960	195.072	22.34	0.1449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,770.70960	3,947.772	22.34	0.8551	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			800.95860	900.407	17.17	0.4687	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			990.25860	895.807	17.17	0.5313	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,209.73160	1,327.451	17.93	0.5512	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			845.13160	766.951	17.93	0.4488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,356.82770	3,162.680	13.76	0.9651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			27.12770	29.580	13.76	0.0349	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,044.18440	1,903.090	15.30	0.8017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			214.48440	269.990	15.30	0.1983	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	16.14	Put			2,350.52140	2,500.406	19.84	0.7041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			540.22140	493.506	19.84	0.2959	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,815.46540	1,679.042	15.93	0.7436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			335.76540	395.942	15.93	0.2564	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			855.56450	781.433	18.28	0.4351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,375.86450	1,498.333	18.28	0.5649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,745.62910	1,609.184	16.03	0.7260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			375.92910	436.084	16.03	0.2740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,579.47200	1,710.226	18.65	0.6008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			769.17200	703.326	18.65	0.3992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			852.39740	778.569	18.29	0.4338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,382.69740	1,505.469	18.29	0.5662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			849.24360	775.723	18.31	0.4326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,389.54360	1,512.623	18.31	0.5674	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,396.73110	1,517.058	18.36	0.5400	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			987.73110	910.458	18.36	0.4600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			991.22260	917.539	18.61	0.4481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,544.32260	1,668.739	18.61	0.5519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			988.06980	914.660	18.62	0.4470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,551.16980	1,675.860	18.62	0.5530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			984.92870	911.793	18.64	0.4459	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,558.02870	1,682.993	18.64	0.5541	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,571.54520	1,694.557	18.64	0.5315	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,118.24520	1,042.157	18.64	0.4685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,122.56870	1,049.762	18.84	0.4583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,715.66870	1,842.462	18.84	0.5417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,119.44040	1,046.877	18.85	0.4573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,722.54040	1,849.577	18.85	0.5427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,116.32260	1,044.010	18.86	0.4563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,729.42260	1,856.710	18.86	0.5437	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,667.86470	1,570.988	17.79	0.5865	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,123.76470	1,227.988	17.79	0.4135	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,663.62590	1,567.014	17.80	0.5853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,129.52590	1,234.014	17.80	0.4147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,659.39250	1,563.061	17.81	0.5842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,135.29250	1,240.061	17.81	0.4158	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,267.35600	2,098.137	18.39	0.5945	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,641.65600	1,696.137	18.39	0.4055	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,275.83550	2,106.133	18.37	0.5961	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,630.13550	1,684.133	18.37	0.4039	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,271.59110	2,102.130	18.38	0.5953	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,635.89110	1,690.130	18.38	0.4047	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,753.00660	1,803.941	18.50	0.4110	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,306.00660	2,129.941	18.50	0.5890	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,444.05140	2,262.665	18.55	0.6012	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,738.75140	1,787.765	18.55	0.3988	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	15.35	Call			2,439.82570	2,258.633	18.55	0.6005	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,744.52570	1,793.733	18.55	0.3995	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,435.59780	2,254.599	18.56	0.5997	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,750.29780	1,799.699	18.56	0.4003	0.00	0	0
Total \$ / R Option												1,665,485.49	3,470	2,928,982
Total \$ / R												341,733,420.99	28,668	4,375,004
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.38300		13.56540			0.0000	468,405.00	35	436
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.57480		13.76260			0.0000	0.00	0	146
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.76310		13.95280			0.0000	0.00	0	5
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.94730		14.14060			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.70300		14.90410			0.0000	0.00	0	0
Total \$ / R MAXI Future												468,405.00	35	759
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,693.42650	894.972	20.60	0.0279	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			160,153.42650	177,594.972	20.60	0.9721	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,659.99760	876.368	20.62	0.0274	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			161,119.99760	178,576.368	20.62	0.9726	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,727.56000	913.973	20.58	0.0285	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			159,187.56000	176,613.973	20.58	0.9715	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			54,772.50060	45,959.079	16.95	0.4685	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			53,512.50060	63,479.079	16.95	0.5315	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			54,355.47340	45,596.345	16.97	0.4657	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			54,095.47340	64,116.345	16.97	0.5343	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			55,204.56800	46,324.607	16.93	0.4714	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			52,944.56800	62,844.607	16.93	0.5286	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			83,245.79020	73,559.431	16.90	0.5355	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			59,965.79020	69,249.431	16.90	0.4645	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			82,785.83700	73,141.486	16.91	0.5333	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			60,505.83700	69,831.486	16.91	0.4667	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			83,707.72020	73,979.668	16.88	0.5378	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			59,427.72020	68,669.668	16.88	0.4622	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			97,686.65310	88,211.801	17.12	0.5345	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			76,626.65310	86,481.801	17.12	0.4655	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			97,253.84360	87,814.257	17.13	0.5327	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			77,193.84360	87,084.257	17.13	0.4673	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			98,120.91730	88,611.218	17.10	0.5363	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			76,060.91730	85,881.218	17.10	0.4637	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			166,362.59010	156,701.392	17.80	0.5853	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			112,952.59010	123,401.392	17.80	0.4147	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			165,939.24650	156,306.064	17.81	0.5842	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			113,529.24650	124,006.064	17.81	0.4158	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			166,786.47340	157,098.762	17.79	0.5865	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			112,376.47340	122,798.762	17.79	0.4135	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												468,405.00	35	759
£ / R	On	18/09/2017	Foreign Exchange Future			17.38900		17.62850			0.0000	521,670.00	30	190,096
£ / R	On	18/12/2017	Foreign Exchange Future			17.69140		17.93860			0.0000	4,015,947.80	227	10,104
£ / R	On	19/03/2018	Foreign Exchange Future			17.99430		18.24420			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.29000		18.54530			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.59060		18.85090			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.51940		19.78640			0.0000	0.00	0	0
Total £ / R Future												4,537,617.80	257	205,307
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			64.16060	91.715	15.54	0.1937	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			992.66060	780.715	15.54	0.8063	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			466.70930	604.114	16.66	0.6653	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			295.20930	193.114	16.66	0.3347	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			986.55140	1,177.583	17.96	0.8612	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			592.29110	747.451	17.04	0.7316	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			115.05140	66.583	17.96	0.1388	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			227.76670	144.305	17.06	0.2652	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			599.26670	755.305	17.06	0.7348	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			224.77710	142.189	17.08	0.2621	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			606.27710	763.189	17.08	0.7379	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			230.79110	146.451	17.04	0.2684	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.24460	2.592	21.90	0.0038	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,205.64460	7,451.192	21.90	0.9962	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.20460	2.566	21.90	0.0038	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,215.60460	7,461.166	21.90	0.9962	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.16500	2.540	21.90	0.0038	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,225.56500	7,471.140	21.90	0.9962	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,523.63470	1,351.484	16.86	0.6566	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			499.43470	577.184	16.86	0.3434	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,517.20240	1,345.723	16.87	0.6549	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			503.00240	581.423	16.87	0.3451	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,530.08360	1,357.264	16.86	0.6583	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			495.88360	572.964	16.86	0.3417	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,495.03570	1,345.768	17.21	0.5853	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			849.73570	955.768	17.21	0.4147	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,489.82730	1,340.908	17.22	0.5839	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			854.52730	960.908	17.22	0.4161	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,500.25900	1,350.644	17.21	0.5866	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			844.95900	950.644	17.21	0.4134	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,649.45840	1,504.525	17.30	0.5764	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,048.55840	1,163.924	17.30	0.4236	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,644.50740	1,499.872	17.30	0.5752	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,053.60740	1,169.272	17.30	0.4248	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	18.24	Call			1,654.42230	1,509.182	17.29	0.5776	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,043.52230	1,158.582	17.29	0.4224	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,390.67300	2,233.664	17.06	0.6245	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,234.27300	1,344.264	17.06	0.3755	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,385.38830	2,228.785	17.06	0.6236	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,238.98830	1,349.385	17.06	0.3764	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,395.96750	2,238.562	17.05	0.6254	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,229.56750	1,339.162	17.05	0.3746	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												4,537,617.80	257	206,307
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12239		0.12445			0.0000	0.00	0	91
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12469		0.12683			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12709		0.12924			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13849		0.14078			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	206
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.02990	0.078	25.09	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,554.72990	3,761.278	25.09	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00060	0.003	25.09	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,554.70060	4,761.203	25.09	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.93830	1.451	25.09	0.0049	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,555.63830	2,762.651	25.09	0.9951	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,706.21910	1,504.009	14.88	0.9302	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			23.61910	34.809	14.88	0.0698	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			913.06850	767.376	17.38	0.6652	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			230.46850	298.176	17.38	0.3348	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			436.17540	352.727	19.44	0.3791	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			753.57540	883.527	19.44	0.6209	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,233.47800	1,086.490	17.75	0.6871	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			309.57800	377.890	17.75	0.3129	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			735.17930	633.702	19.51	0.4699	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			811.27930	925.102	19.51	0.5301	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,985.57210	1,793.936	15.92	0.8921	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			61.67210	85.336	15.92	0.1079	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,936.60240	1,804.549	18.50	0.6472	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			858.60240	955.649	18.50	0.3528	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,554.78940	1,433.793	20.12	0.5384	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,476.78940	1,584.893	20.12	0.4616	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,454.93800	2,274.722	16.03	0.7790	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			376.93800	425.822	16.03	0.2210	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	206

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/08/2017	Foreign Exchange Future			15.68550		15.91230			0.0000	0.00	0	20,000
€ / R	On	18/08/2017	Foreign Exchange Future			15.68900		15.91580			0.0000	313,780,000.00	20,000	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.72740		15.95370			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.79550		16.02250			0.0000	54,889,362.50	3,475	110,245
€ / R	On	27/09/2017	Foreign Exchange Future			15.82630		16.05460			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.92790		16.15980			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.03440		16.26810			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.10100		16.33580			0.0000	0.00	0	32,525
€ / R	On	27/12/2017	Foreign Exchange Future			16.13270		16.36770			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.25390		16.48960			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.41170		16.64930			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.71940		16.96270			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.06950		18.33630			0.0000	0.00	0	0
Total € / R Future												368,669,362.50	23,475	177,078
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			134.24580	283.238	17.47	0.8527	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			96.54580	18.738	17.47	0.1473	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			96.84390	202.857	15.63	0.7310	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			162.64390	41.857	15.63	0.2690	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			13.76750	31.968	14.96	0.1317	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			757.46750	549.368	14.96	0.8683	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			2.50210	1.924	25.73	0.0050	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,440.00210	3,666.424	25.73	0.9950	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			960.53830	751.370	14.36	0.8496	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			38.03830	55.870	14.36	0.1504	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			2.50120	1.926	25.79	0.0049	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,450.00120	3,676.426	25.79	0.9951	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			2.50020	1.928	25.84	0.0049	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,460.00020	3,686.428	25.84	0.9951	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			81.69560	122.838	14.67	0.2493	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			826.29560	639.138	14.67	0.7507	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			154.53290	212.169	14.85	0.3022	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			894.33290	720.069	14.85	0.6978	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			219.18400	286.511	14.93	0.3251	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			977.28400	810.911	14.93	0.6749	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,907.25250	2,102.446	18.72	0.8387	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			181.72110	142.383	18.73	0.1603	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,915.92110	2,111.383	18.73	0.8397	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,898.59400	2,093.520	18.71	0.8376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,240.96450	2,012.959	15.12	0.9351	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			35.16450	41.959	15.12	0.0649	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			727.62160	863.748	16.38	0.5891	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			533.42160	434.748	16.38	0.4109	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			183.05250	143.446	18.72	0.1613	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			772.20370	912.277	16.49	0.6051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			14.64450	10.273	21.65	0.0148	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,088.84450	5,319.273	21.65	0.9852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,366.10530	2,137.165	15.43	0.9438	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			30.30530	36.166	15.43	0.0562	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			184.39400	144.520	18.71	0.1624	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			642.06640	769.988	16.15	0.5557	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			587.86640	480.988	16.15	0.4443	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			508.00370	413.277	16.49	0.3949	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			283.79440	359.503	15.07	0.3452	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,031.49440	872.203	15.07	0.6548	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			376.69240	462.850	15.25	0.3729	1,441,777.44	3,115	193,111
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,066.29240	916.750	15.25	0.6271	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,931.04400	1,730.219	14.73	0.8226	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			151.74400	188.519	14.73	0.1774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,783.76810	1,593.305	14.81	0.7927	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			184.46810	231.605	14.81	0.2073	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,744.94320	1,556.385	14.83	0.7840	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			195.64320	244.685	14.83	0.2160	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,939.44910	1,738.005	14.73	0.8242	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			150.14910	186.305	14.73	0.1758	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,947.86460	1,745.810	14.72	0.8258	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			148.56460	184.110	14.72	0.1742	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			348.94390	416.292	15.16	0.2713	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,815.58320	1,638.920	15.15	0.7319	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			342.88320	409.519	15.15	0.2681	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,808.60730	1,632.294	15.15	0.7303	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			345.90730	412.894	15.15	0.2697	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,801.64390	1,625.692	15.16	0.7287	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,353.85720	2,200.682	16.15	0.6650	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			877.55720	991.182	16.15	0.3350	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,348.48100	2,195.624	16.16	0.6640	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			882.18100	996.124	16.16	0.3360	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,343.11740	2,190.587	16.17	0.6629	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			886.81740	1,001.087	16.17	0.3371	0.00	0	0
Total € / R Option												1,441,777.44	3,115	290,269
Total € / R												370,111,139.94	26,590	467,347
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.52380		10.67790			0.0000	0.00	0	25,321
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.66190		10.82000			0.0000	0.00	0	6,890
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.79750		10.95700			0.0000	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.93030		11.09230			0.0000	0.00	0	1,500
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.46550		11.63140			0.0000	0.00	0	0
Total AUS\$ / R Future												0.00	0	33,711
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			3.56750	1.982	19.70	0.0093	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,495.66750	1,648.182	19.70	0.9907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			3.49860	1.942	19.75	0.0092	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,505.59860	1,658.142	19.75	0.9908	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			3.43140	1.902	19.80	0.0090	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,515.53140	1,668.102	19.80	0.9910	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,162.62920	1,295.435	17.42	0.8407	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			111.30470	86.242	17.44	0.1576	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,171.30470	1,304.342	17.44	0.8424	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			113.96810	88.441	17.41	0.1610	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,153.96810	1,286.541	17.41	0.8390	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			112.62920	87.335	17.42	0.1593	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			143.43560	174.313	14.68	0.2313	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,092.65260	964.401	14.68	0.7660	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			145.65260	176.900	14.68	0.2340	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,108.24400	979.254	14.69	0.7713	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			141.24400	171.754	14.69	0.2287	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,100.43560	971.813	14.68	0.7687	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			905.88310	799.506	14.23	0.6453	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			313.58310	369.206	14.23	0.3547	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			899.41860	793.875	14.23	0.6425	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			317.11860	373.575	14.23	0.3575	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			912.37080	805.167	14.22	0.6481	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			310.07080	364.867	14.22	0.3519	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			582.85680	652.542	14.14	0.3810	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,205.58380	1,108.046	14.12	0.6226	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			574.18380	642.546	14.12	0.3774	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,199.91070	1,103.034	14.13	0.6208	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			578.51070	647.534	14.13	0.3792	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,194.25680	1,098.042	14.14	0.6190	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	33,711
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.55330		10.70110			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.71380		10.86580			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.86970		11.02350			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			42.15600	21.954	16.08	0.0917	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			631.05600	758.654	16.08	0.9083	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			40.90050	21.226	16.09	0.0890	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			639.80050	767.926	16.09	0.9110	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			43.44480	22.706	16.06	0.0944	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			622.34480	749.406	16.06	0.9056	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			547.31770	454.426	14.49	0.5928	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			221.51770	280.625	14.49	0.4072	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			541.39230	449.147	14.50	0.5884	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	10.55	Put			225.59230	285.347	14.50	0.4116	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			553.28820	459.752	14.48	0.5971	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			217.48820	275.952	14.48	0.4029	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,085.95640	964.488	14.23	0.7738	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			132.45640	164.788	14.23	0.2262	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,078.20630	957.123	14.23	0.7711	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			134.70630	167.423	14.23	0.2289	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,093.73170	971.883	14.23	0.7765	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			130.23170	162.183	14.23	0.2235	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			13.81980		14.11960			0.0000	0.00	0	2,758
CHF / R	On	18/12/2017	Foreign Exchange Future			14.10040		14.40970			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.38850		14.70330			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69040		16.03430			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	3,908
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			22.32100	11.531	19.05	0.0363	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,292.72100	1,581.731	19.05	0.9637	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			21.80610	11.359	19.09	0.0358	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,302.20610	1,591.559	19.09	0.9642	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			22.84710	11.707	19.00	0.0369	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,283.24710	1,571.906	19.00	0.9631	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			735.27890	558.966	15.87	0.5399	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			355.57890	488.566	15.87	0.4601	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			729.72260	554.289	15.88	0.5369	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			360.02260	493.889	15.88	0.4631	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			740.87040	563.670	15.86	0.5430	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			351.17040	483.270	15.86	0.4570	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,002.14910	822.874	15.89	0.5783	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			448.84910	584.374	15.89	0.4217	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			996.65500	818.108	15.91	0.5761	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			453.35500	589.608	15.91	0.4239	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,007.66820	827.669	15.88	0.5806	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			444.36820	579.169	15.88	0.4194	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			805.70090	942.081	16.65	0.3483	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,110.96690	1,902.510	16.63	0.6540	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			796.66690	932.110	16.63	0.3460	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,105.47710	1,897.489	16.64	0.6528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			801.17710	937.089	16.64	0.3472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,100.00090	1,892.481	16.65	0.6517	0.00	0	0
Total CHF / 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 CHF / R												0.00	0	3,908
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99950		2.02980			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01700		2.04880			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.03330		2.06570			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02910		2.06310			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			79.12610	39.678	17.56	0.0819	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,381.12610	1,644.678	17.56	0.9181	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			103.28950	53.853	17.29	0.1071	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,205.28950	1,458.853	17.29	0.8929	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			90.73840	46.247	17.43	0.0938	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,292.73840	1,551.247	17.43	0.9062	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,403.37970	1,176.992	15.71	0.6801	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			315.37970	406.992	15.71	0.3199	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,332.99810	1,115.229	15.75	0.6596	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			344.99810	445.229	15.75	0.3404	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,267.85360	1,055.647	15.79	0.6388	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			379.85360	485.647	15.79	0.3612	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			473.12310	573.424	15.87	0.3282	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,869.35310	1,634.733	15.87	0.7018	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			412.35310	501.733	15.87	0.2982	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,799.01050	1,569.790	15.87	0.6869	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			442.01050	536.790	15.87	0.3131	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,730.12310	1,506.424	15.87	0.6718	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,256.42520	2,063.777	16.73	0.5876	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,425.42520	1,572.777	16.73	0.4124	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,207.06450	2,018.252	16.77	0.5790	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,476.06450	1,627.252	16.77	0.4210	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,306.71890	2,110.229	16.70	0.5963	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,375.71890	1,519.229	16.70	0.4037	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			2.12600		2.15690			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16820		2.19980			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.43990		2.47490			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			1,984.65190	1,677.724	15.42	0.9578	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			15.65190	17.724	15.42	0.0422	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,888.16750	1,582.808	15.40	0.9475	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			19.16750	22.808	15.40	0.0525	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			2,081.73520	1,773.650	15.44	0.9665	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	1.95	Put			12.73520	13.650	15.44	0.0335	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			177.23130	226.854	15.82	0.1944	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,994.65510	1,732.192	15.83	0.7904	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			196.65510	250.192	15.83	0.2096	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,157.27680	1,887.144	15.81	0.8202	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			159.27680	205.143	15.81	0.1798	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,075.23130	1,808.854	15.82	0.8056	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,098.68800	3,843.685	16.85	0.7481	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			849.68800	944.685	16.85	0.2519	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,029.41340	3,777.052	16.85	0.7416	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			880.41340	978.052	16.85	0.2584	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,168.67540	3,911.057	16.85	0.7546	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			819.67540	912.057	16.85	0.2454	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			1.71280		1.73640			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74090		1.76520			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76760		1.79180			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89450		1.92070			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			14.59670	10.258	20.31	0.0257	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,050.59670	2,282.258	20.31	0.9743	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			12.08000	8.847	20.53	0.0223	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,148.08000	2,380.847	20.53	0.9777	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			10.66940	7.642	20.75	0.0194	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,246.66940	2,479.642	20.75	0.9806	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			671.79670	559.597	16.91	0.4534	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			719.79670	850.597	16.91	0.5466	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			631.90830	525.345	17.06	0.4319	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			779.90830	916.345	17.06	0.5681	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			713.97450	595.990	16.76	0.4754	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			661.97450	786.990	16.76	0.5246	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,170.43920	1,036.232	16.54	0.5742	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			652.43920	760.232	16.54	0.4258	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,120.26340	989.718	16.63	0.5565	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			702.26340	813.718	16.63	0.4435	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,222.56010	1,084.625	16.44	0.5921	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			604.56010	708.625	16.44	0.4079	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,507.17990	2,355.654	16.81	0.6600	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,000.17990	1,110.654	16.81	0.3400	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,617.79330	2,459.046	16.67	0.6788	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			910.79330	1,014.046	16.67	0.3212	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,561.92370	2,406.782	16.74	0.6694	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	1.76	Put			954.92370	1,061.782	16.74	0.3306	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			0.12790		0.12970			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12730		0.12910			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12720		0.12820			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12670		0.12720			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12050		0.11980			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			1.69020		1.70660			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71780		1.73480			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74490		1.76210			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88610		1.90520			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Future			9.71880		9.84260			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.76460		9.89020			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.88810		10.01720			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.00950		10.14010			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.60560		10.75120			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			90.10130	173.384	20.30	0.9493	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			39.64830	1.863	20.58	0.0437	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			97.04830	183.063	20.58	0.9563	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			36.79980	1.590	20.86	0.0376	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			104.19980	192.790	20.86	0.9624	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			42.70130	2.184	20.30	0.0507	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			728.55880	839.366	16.92	0.9360	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			30.60890	15.037	16.89	0.0682	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			710.40890	820.437	16.89	0.9318	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			29.67030	14.492	16.91	0.0661	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			719.47030	829.892	16.91	0.9339	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			28.75880	13.966	16.92	0.0640	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			487.36710	405.967	15.84	0.5524	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			280.16710	327.867	15.84	0.4476	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			481.86180	401.035	15.85	0.5481	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			284.66180	332.935	15.85	0.4519	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			492.91560	410.943	15.83	0.5567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			275.71560	322.843	15.83	0.4433	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			892.61960	791.469	15.33	0.7074	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			202.51960	231.969	15.33	0.2926	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			885.55050	784.737	15.33	0.7043	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			205.45050	235.237	15.33	0.2957	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			899.71590	798.230	15.33	0.7104	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			199.61590	228.730	15.33	0.2896	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,313.16240	1,216.938	15.00	0.6667	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			481.96240	531.338	15.00	0.3333	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,307.15020	1,211.199	15.00	0.6648	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			485.95020	535.599	15.00	0.3352	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,319.18920	1,222.697	14.99	0.6685	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			477.98920	527.097	14.99	0.3315	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30450		1.31600			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31750		1.33020			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33070		1.34350			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36320		1.36760			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			540.00000	655.000		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			640.00000	755.000		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			440.00000	555.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			302.00000	175.000		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			202.00000	75.000		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			102.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	25.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			435.00000	307.000		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			335.00000	207.000		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			235.00000	107.000		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			476.00000	432.000		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			376.00000	332.000		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			576.00000	532.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/09/2017	Foreign Exchange Future				1.29930		1.29950			0.0000	0.00	0	0
QUANTO £On	18/12/2017	Foreign Exchange Future				1.30330		1.30340			0.0000	0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future				1.30740		1.30760			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				1.18030		1.18110			0.0000	0.00	0	1,327
QUANTO €On	18/12/2017	Foreign Exchange Future				1.18610		1.18700			0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future				1.19240		1.19330			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	1,327
Total QUANTO € / \$												0.00	0	1,327
RAIN	On	18/09/2017	Foreign Exchange Future			23,679.73000		24,027.75000			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			9.82920		9.96470			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.87510		11.02910			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			382.63920	277.338	13.79	0.6831	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			57.93920	88.138	13.79	0.3169	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			375.12290	270.838	13.81	0.6743	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			60.42290	91.638	13.81	0.3257	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			390.22940	283.928	13.78	0.6919	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			55.52940	84.729	13.78	0.3081	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,451.93840	1,348.947	14.93	0.6971	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			422.83840	473.847	14.93	0.3029	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,445.65300	1,342.946	14.94	0.6953	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			426.55300	477.846	14.94	0.3047	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,458.24870	1,354.968	14.93	0.6988	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			419.14870	469.868	14.93	0.3012	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			3.76320		3.79690			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67550		3.71040			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.52230		3.55280			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			252.99390	219.188	13.69	0.9188	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			6.09390	5.988	13.69	0.0812	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			243.52770	210.022	13.64	0.9092	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			6.62770	6.822	13.64	0.0908	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			262.50520	228.717	13.91	0.9252	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			5.60520	5.517	13.91	0.0748	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			277.75030	252.160	14.71	0.6692	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			87.35030	96.660	14.71	0.3308	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			270.82560	245.837	14.70	0.6602	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			90.42560	100.337	14.70	0.3398	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			284.75590	258.575	14.72	0.6782	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			84.35590	93.075	14.72	0.3218	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			311.08680	295.447	15.50	0.5430	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			278.28680	293.147	15.50	0.4570	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			306.36710	291.116	15.52	0.5377	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			283.56710	298.816	15.52	0.4623	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			301.70130	286.841	15.53	0.5324	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			288.90130	304.541	15.53	0.4676	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			1.45520		1.48530			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43250		1.46110			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40670		1.43400			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22380		1.24720			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												713,743,320.80	48,965	1,872,975
Total Options												3,107,262.93	6,585	3,230,251
Grand Total:												716,850,583.73	55,550	5,103,226