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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2017

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			13.38000		13.31360			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.33220		13.31360			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.33220		13.31220			0.0000	0.00	0	0
\$ / R On 25/08/2017 Foreign Exchange Future			13.34790		13.33050			0.0000	266,958,000.00	20,000	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.35680		13.33930			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.35900		13.34150			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.36120		13.34360			0.0000	4,141,972.00	310	8,325
\$ / R On 07/09/2017 Foreign Exchange Future			13.37670		13.35890			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.40100		13.38300			0.0000	610,710,372.00	45,572	816,758
\$ / R On 27/09/2017 Foreign Exchange Future			13.42030		13.40220			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.42240		13.40430			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.42460		13.40640			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.45460		13.43630			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.47590		13.45740			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.48430		13.46590			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.51180		13.49330			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.52030		13.50170			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.55200		13.53310			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.55620		13.53730			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.58780		13.56860			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.59420		13.57480			0.0000	32,775,616.20	2,411	129,351

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.60260		13.58320			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.61320		13.59360			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.62580		13.60610			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.64060		13.62070			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.68700		13.66660			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.68910		13.66870			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.71450		13.69380			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.71870		13.69790			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.78300		13.76310			0.0000	5,513,200.00	400	87,259
\$ / R	On	25/04/2018	Foreign Exchange Future			13.85670		13.83850			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.88860		13.87100			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.89660		13.87920			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.96430		13.94730			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.99220		13.97540			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			14.07580		14.05950			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.14840		14.13310			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.26710		14.25340			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.33170		14.31880			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.45880		14.44760			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.52760		14.51730			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.71100		14.70300			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.57730		15.58200			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.68980		15.69600			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.80720		15.81490			0.0000	0.00	0	184,000
Total \$ / R Future												920,099,160.20	68,693	1,447,741
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			14.84190	0.000	16.80	0.0000	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			158.44190	210.000	16.80	1.0000	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			41.83400	20.000	16.80	1.0000	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			88.23400	0.000	16.80	0.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			269.48230	284.423	22.68	0.9647	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			5.88230	2.223	22.68	0.0353	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			249.10060	223.123	21.75	0.9219	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			12.70060	5.323	21.75	0.0781	0.00	0	23,076
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			11.35760	5.036	21.38	0.0750	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			204.95760	217.236	21.38	0.9250	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			73.05810	74.525	18.22	0.6320	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			49.45810	32.325	18.22	0.3680	0.00	0	15,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			98.51400	72.760	16.11	0.5422	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			60.71400	54.960	16.11	0.4578	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			220.09860	199.381	15.37	0.6240	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			90.59860	87.281	15.37	0.3760	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			0.00000	161.530	15.16	0.5567	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			0.00000	109.430	15.16	0.4433	4,377,220.00	40,000	40,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			261.37310	241.137	15.19	0.6344	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			100.67310	97.937	15.19	0.3656	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	29/08/2017	Foreign Exchange Option	16.84	Put		3,500.81430	3,483.339	35.95	0.9994	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		0.11430	0.139	35.95	0.0006	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put		56.42180	48.466	14.69	0.2117	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call		347.92180	357.466	14.69	0.7883	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		41.15690	35.483	14.62	0.1621	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		414.75690	426.683	14.62	0.8379	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put		9.14540	8.292	16.25	0.0375	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call		918.04540	934.992	16.25	0.9625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.41580	1.497	31.43	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,998.41580	3,980.497	31.43	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.41830	1.500	31.49	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,008.41830	3,990.500	31.49	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.41320	1.494	31.36	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		1,726.94080	1,708.706	20.52	0.9696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		272.04880	277.145	15.40	0.5417	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		239.04880	226.145	15.40	0.4583	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		866.33880	881.992	15.28	0.9262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		23.33880	20.992	15.28	0.0738	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		86.96460	79.584	14.82	0.2229	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		277.18580	263.437	15.55	0.5024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		240.18580	244.437	15.55	0.4976	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		382.03500	389.878	15.10	0.6676	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		149.03500	138.878	15.10	0.3324	69,439.15	500	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		9.94080	9.706	20.52	0.0304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		21.09460	20.469	19.72	0.0603	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		619.34960	602.056	17.21	0.7485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		102.34960	103.056	17.21	0.2515	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		323.83580	330.262	15.25	0.6051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		190.83580	179.262	15.25	0.3949	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		509.96460	520.584	14.82	0.7771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		216.60090	220.210	15.75	0.4609	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		427.60660	411.723	16.34	0.6346	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		160.60660	162.723	16.34	0.3654	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		71.83660	65.308	14.73	0.1922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		554.83660	566.308	14.73	0.8078	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,378.09460	1,359.469	19.72	0.9397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		24.02600	21.598	15.24	0.0758	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		547.48310	530.604	16.90	0.7113	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		120.48310	121.604	16.90	0.2887	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		1,142.83180	1,160.079	16.33	0.9661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		9.83180	9.079	16.33	0.0339	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		313.60090	299.210	15.75	0.5391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		352.13280	359.259	15.18	0.6366	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		702.33670	684.690	17.55	0.7851	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		85.33670	85.690	17.55	0.2149	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		920.28920	901.992	18.30	0.8581	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	14.25	Call		53.28920	52.992	18.30	0.1419	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		857.02600	872.598	15.24	0.9242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		10.13620	9.349	16.30	0.0348	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		295.12700	281.050	15.65	0.5209	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		228.12700	232.050	15.65	0.4791	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		141.44230	131.577	15.07	0.3202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		394.44230	402.577	15.07	0.6798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		169.13280	158.259	15.18	0.3634	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		27.75350	24.884	15.06	0.0863	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,191.43630	1,208.840	16.51	0.9705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		8.43630	7.840	16.51	0.0295	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		652.17500	634.728	17.35	0.7638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		95.17500	95.728	17.35	0.2362	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,133.13620	1,150.349	16.30	0.9652	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		1.26560	1.319	25.46	0.0042	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		214.14450	201.891	15.33	0.4266	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		297.14450	302.891	15.33	0.5734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		166.42490	168.693	16.27	0.3759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		413.42490	397.693	16.27	0.6241	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		810.75350	825.884	15.06	0.9137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		463.87870	447.643	16.51	0.6600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		539.68200	522.854	16.86	0.7069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		122.68200	123.854	16.86	0.2931	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,197.14070	1,178.544	19.17	0.9157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		30.14070	29.544	19.17	0.0843	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,118.26560	3,100.319	25.46	0.9958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		45.76120	45.341	18.53	0.1237	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,358.89680	1,340.271	19.66	0.9376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		21.89680	21.271	19.66	0.0624	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,150.13080	1,131.558	19.02	0.9080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		33.13080	32.558	19.02	0.0920	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		146.87870	148.643	16.51	0.3400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		12.26440	11.943	20.30	0.0369	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		903.76920	919.729	15.42	0.9335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		20.76920	18.729	15.42	0.0665	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		388.20760	396.196	15.09	0.6737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		145.20760	135.196	15.09	0.3263	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		992.76120	974.341	18.53	0.8763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		50.95190	45.769	14.58	0.1461	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,387.57270	1,405.328	17.24	0.9832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		4.57270	4.328	17.24	0.0168	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		326.20660	311.613	15.82	0.5510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		209.20660	212.613	15.82	0.4490	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,629.26440	1,610.943	20.30	0.9631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		1.54020	1.579	22.53	0.0055	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		875.61030	857.411	18.16	0.8455	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	14.20	Call		58.61030	58.411	18.16	0.1545	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,618.33160	3,600.400	28.85	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		1.33160	1.400	28.85	0.0039	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		633.95190	646.769	14.58	0.8539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,122.06930	1,103.514	18.94	0.9030	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,330.16040	1,311.535	19.57	0.9342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		23.16040	22.536	19.57	0.0658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		481.20360	491.243	14.88	0.7554	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		98.20360	90.243	14.88	0.2446	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,618.54020	2,600.579	22.53	0.9945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.42870	0.456	31.56	0.0013	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		248.52710	253.007	15.48	0.5101	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		265.52710	252.007	15.48	0.4899	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,648.33730	3,630.407	29.05	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		1.33730	1.407	29.05	0.0039	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		35.06930	34.514	18.94	0.0970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		893.42190	875.181	18.22	0.8506	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,418.29860	3,400.361	27.50	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		1.29860	1.361	27.50	0.0040	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,617.00000	986,599.000	31.56	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	31.56	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,617.42870	4,599.456	31.56	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		1.25960	1.311	24.78	0.0042	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		46.64000	46.234	18.50	0.1259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		983.64000	965.234	18.50	0.8741	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		134.26170	135.712	16.69	0.3159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		501.26170	484.712	16.69	0.6841	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		56.42190	56.181	18.22	0.1494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,988.41320	3,970.494	31.36	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		675.38120	688.825	14.51	0.8742	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		42.38120	37.825	14.51	0.1258	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		131.86400	133.257	16.72	0.3112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		508.86400	492.257	16.72	0.6888	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,018.25960	3,000.310	24.78	0.9958	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		351.36030	336.570	16.01	0.5320	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		253.56030	256.870	16.01	0.4680	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,729.97540	3,711.958	27.59	0.9943	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.17540	2.258	27.59	0.0057	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		190.02140	178.781	15.40	0.3566	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		414.32140	421.181	15.40	0.6434	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		133.54890	124.253	15.20	0.2742	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		519.94890	528.853	15.20	0.7258	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		269.77020	256.702	15.71	0.4058	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		426.07020	431.302	15.71	0.5942	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,431.95370	1,413.139	19.43	0.8589	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		79.35370	79.039	19.43	0.1411	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,987.87440	3,969.770	23.75	0.9912	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			3.77440	4.070	23.75	0.0088	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			828.41110	811.491	17.74	0.6996	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			194.31110	195.792	17.74	0.3004	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			699.47110	708.385	15.19	0.7464	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			153.57110	144.085	15.19	0.2536	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			411.48520	396.888	16.16	0.4920	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			377.38520	381.188	16.16	0.5080	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			355.80610	343.298	15.95	0.4267	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			489.10610	495.098	15.95	0.5733	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			751.60820	735.776	17.29	0.6356	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			273.30820	276.076	17.29	0.3644	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			458.82110	445.176	16.27	0.4651	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			491.92110	497.176	16.27	0.5349	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,215.53050	4,195.128	22.03	0.9868	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			8.63050	7.129	22.03	0.0132	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			479.10080	465.226	16.35	0.4736	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			486.40080	491.426	16.35	0.5264	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			499.81010	486.184	16.46	0.4632	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			538.41010	543.984	16.46	0.5368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			35.31960	32.697	23.31	0.0451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,750.51960	3,728.497	23.31	0.9549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			235.43130	236.146	18.61	0.2740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,260.63130	1,241.946	18.61	0.7260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			35.12500	32.493	23.33	0.0448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,760.32500	3,738.293	23.33	0.9552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			666.93040	651.071	16.96	0.5405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			441.73040	445.271	16.96	0.4595	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,285.26520	1,266.488	18.68	0.7315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			230.06520	230.688	18.68	0.2685	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			34.93270	32.292	23.34	0.0445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,770.13270	3,748.092	23.34	0.9555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			314.45940	302.792	15.81	0.3426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			739.25940	746.992	15.81	0.6574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			768.13970	776.197	15.73	0.6730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			293.33970	281.997	15.73	0.3270	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,100.09530	1,082.101	18.20	0.6870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			274.89530	276.302	18.20	0.3130	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			722.34040	729.881	15.86	0.6479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			327.54040	315.681	15.86	0.3521	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			705.72660	713.083	15.91	0.6385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			340.92660	328.883	15.91	0.3615	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			202.09690	202.255	19.03	0.2396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,427.29690	1,408.055	19.03	0.7604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,266.55550	1,281.045	15.01	0.8623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			91.75550	86.845	15.01	0.1377	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			607.49520	613.754	16.22	0.5789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			432.69520	419.554	16.22	0.4211	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			359.24830	346.959	15.97	0.3741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			684.04830	691.159	15.97	0.6259	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,069.71580	1,082.274	15.21	0.8032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			144.91580	138.074	15.21	0.1968	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,693.66240	1,674.331	19.60	0.8063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			158.46240	158.531	19.60	0.1937	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,041.83590	2,022.090	20.25	0.8526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			116.63590	116.290	20.25	0.1474	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,426.93550	1,444.302	14.98	0.8978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			62.13550	60.102	14.98	0.1022	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,856.07980	1,874.110	15.95	0.9462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			31.27980	29.910	15.95	0.0538	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			404.79250	407.886	17.18	0.4293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			739.99250	723.686	17.18	0.5707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,185.75930	1,199.506	15.09	0.8400	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			110.95930	105.306	15.09	0.1600	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			756.48460	764.412	15.76	0.6668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			301.68460	290.212	15.76	0.3332	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			478.15290	482.154	16.75	0.4880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			603.35290	587.954	16.75	0.5120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,732.12760	2,712.066	21.49	0.9117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			66.92760	66.266	21.49	0.0883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,598.19130	1,579.025	19.42	0.7908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			172.99130	173.225	19.42	0.2092	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			485.72140	472.064	16.38	0.4521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			560.52140	566.264	16.38	0.5479	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,620.21310	1,638.094	15.42	0.9233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			45.41310	43.894	15.42	0.0767	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			694.82170	702.054	15.94	0.6322	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			350.02170	337.854	15.94	0.3678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,702.40850	1,683.063	19.62	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			157.20850	157.263	19.62	0.1924	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			326.73460	328.924	17.75	0.3615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			931.93460	914.724	17.75	0.6385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,662.33730	3,640.397	23.15	0.9524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			37.13730	34.597	23.15	0.0476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			828.46350	837.200	15.57	0.7041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			253.66350	243.000	15.57	0.2959	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,504.11220	4,483.472	24.02	0.9744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			18.91220	17.672	24.02	0.0256	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			350.88910	353.350	17.56	0.3831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			866.08910	849.150	17.56	0.6169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,632.97090	3,611.061	23.10	0.9515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			37.77090	35.261	23.10	0.0485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			248.49510	249.435	18.47	0.2871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,203.69510	1,185.235	18.47	0.7129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,291.53360	3,270.085	22.49	0.9397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			46.33360	44.285	22.49	0.0603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			334.58900	336.867	17.68	0.3686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			909.78900	892.666	17.68	0.6314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			632.18850	638.720	16.14	0.5945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			407.38850	394.520	16.14	0.4055	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			376.87140	379.631	17.37	0.4057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			802.07140	785.431	17.37	0.5943	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,593.83820	3,571.970	23.03	0.9503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			38.63820	36.170	23.03	0.0497	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			79.79610	79.190	21.09	0.1040	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,504.99610	2,484.990	21.09	0.8960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			617.27350	623.641	16.18	0.5851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			422.47350	409.441	16.18	0.4149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			254.33320	255.376	18.41	0.2929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,179.53320	1,161.176	18.41	0.7071	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,029.92600	3,009.004	22.02	0.9282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			54.72600	53.204	22.02	0.0718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,701.51430	3,679.536	23.22	0.9536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			36.31430	33.736	23.22	0.0464	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,459.54100	4,439.190	24.25	0.9699	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			22.74100	21.789	24.25	0.0301	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			491.99860	478.193	16.43	0.4497	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			575.19860	580.793	16.43	0.5503	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			575.94510	561.160	16.63	0.4877	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			529.54510	534.360	16.63	0.5123	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			464.64690	451.317	16.27	0.4231	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			640.74690	647.117	16.27	0.5769	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,496.61090	1,476.770	19.03	0.7453	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			237.31090	237.370	19.03	0.2547	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			781.69130	789.469	15.93	0.6463	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			360.99130	348.869	15.93	0.3537	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,396.81480	1,377.287	18.80	0.7263	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			257.51480	257.887	18.80	0.2737	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			812.85460	820.415	16.10	0.6320	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			416.25460	403.415	16.10	0.3680	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			823.48280	831.177	16.06	0.6374	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			406.88280	394.177	16.06	0.3626	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			430.52660	417.498	16.14	0.3760	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			797.12660	804.498	16.14	0.6240	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			746.56700	753.318	16.30	0.5974	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			479.96700	466.318	16.30	0.4026	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,042.22520	2,021.234	19.92	0.8038	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			190.92520	190.334	19.92	0.1962	0.00	0	2,723

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			362.91480	350.894	15.91	0.3357	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			881.61480	889.994	15.91	0.6643	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			980.87560	962.688	17.64	0.5859	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			474.67560	477.188	17.64	0.4141	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			968.22610	950.092	17.61	0.5801	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			486.12610	488.792	17.61	0.4199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,012.90440	1,992.906	19.64	0.7585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			342.37000	342.541	19.10	0.2904	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			891.86250	899.102	16.29	0.6177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			508.76250	496.102	16.29	0.3823	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			469.70570	457.547	16.17	0.3636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			932.80570	940.546	16.17	0.6364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,447.46430	1,461.610	15.40	0.8117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,102.63530	1,113.695	15.79	0.7062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			339.53530	330.695	15.79	0.2938	0.00	0	88,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,979.06280	1,959.160	19.59	0.7538	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			282.16280	282.160	19.59	0.2462	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,689.27000	1,669.541	19.10	0.7096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,848.56610	3,825.495	22.80	0.8986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			111.29340	108.120	22.82	0.1011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,858.19340	3,835.120	22.82	0.8989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,838.94080	3,815.874	22.79	0.8982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,812.20650	1,792.839	19.33	0.7291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			315.30650	315.839	19.33	0.2709	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,590.29800	2,569.080	20.49	0.8240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			193.39800	192.080	20.49	0.1760	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			111.66610	108.495	22.80	0.1014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			160.48200	155.301	15.32	0.1695	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			881.88230	888.997	16.32	0.6130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			518.78230	505.997	16.32	0.3870	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			660.56230	664.721	17.11	0.4984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			807.46230	791.721	17.11	0.5016	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			112.04080	108.874	22.79	0.1018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			984.05830	967.187	17.54	0.5568	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,854.76020	1,869.944	15.20	0.8931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			91.66020	86.944	15.20	0.1069	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,447.38230	2,426.396	20.28	0.8100	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			210.48230	209.396	20.28	0.1900	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,523.58200	1,538.301	15.32	0.8305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			276.00440	275.906	19.64	0.2415	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			959.23550	967.298	16.10	0.6482	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			446.13550	434.298	16.10	0.3518	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,059.84060	1,069.915	15.85	0.6903	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			366.74060	356.915	15.85	0.3097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			567.15830	570.187	17.54	0.4432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			184.36430	178.610	15.40	0.1883	0.00	0	36,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,227.64800	2,207.103	19.96	0.7858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			240.74800	240.103	19.96	0.2142	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,527.18710	1,507.882	18.76	0.6817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			380.28710	380.882	18.76	0.3183	0.00	0	8,395
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,599.20160	1,581.571	18.73	0.6665	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			437.70160	438.271	18.73	0.3335	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,265.87080	2,246.790	19.82	0.7632	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			294.37080	293.490	19.82	0.2368	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,155.44300	1,139.820	17.77	0.5638	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			626.44300	628.420	17.77	0.4362	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,087.50980	1,072.512	17.61	0.5445	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			666.70980	669.112	17.61	0.4555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,736.75550	2,718.046	20.23	0.7785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			304.05550	302.346	20.23	0.2215	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,684.90150	1,668.188	18.68	0.6460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			522.20150	522.488	18.68	0.3540	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,005.81130	1,011.811	16.65	0.5911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			698.51130	687.511	16.65	0.4089	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,317.97690	1,327.482	15.95	0.7040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			420.67690	413.182	15.95	0.2960	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,686.14950	1,698.511	15.51	0.8023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			238.84950	234.211	15.51	0.1977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,969.18580	2,984.531	14.08	0.9721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.88580	20.231	14.08	0.0279	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,348.89730	1,358.701	15.91	0.7134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			401.59730	394.401	15.91	0.2866	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			978.84890	984.505	16.73	0.5798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			731.54890	720.205	16.73	0.4202	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,374.01640	1,384.055	15.89	0.7208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			386.71640	379.754	15.89	0.2792	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,708.29330	1,691.510	18.72	0.6498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			515.59330	515.810	18.72	0.3502	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			194.52020	191.899	22.22	0.1436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,957.22020	3,937.599	22.22	0.8564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			195.62590	193.012	22.18	0.1444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,938.32590	3,918.712	22.18	0.8556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,994.62610	1,977.113	19.20	0.6930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			441.92610	441.413	19.20	0.3070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			195.07170	192.454	22.20	0.1440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,947.77170	3,928.154	22.20	0.8560	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			900.40690	887.868	17.10	0.4659	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			895.80690	900.068	17.10	0.5341	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,327.45150	1,313.431	17.86	0.5493	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			766.95150	769.231	17.86	0.4507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,162.68030	3,175.671	13.62	0.9672	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			29.58030	27.271	13.62	0.0328	0.00	0	750

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,903.09030	1,914.151	15.29	0.8039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		269.99030	265.751	15.29	0.1961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,500.40580	2,483.904	19.76	0.7038	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		493.50580	492.304	19.76	0.2962	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,679.04180	1,689.952	15.94	0.7458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		395.94180	391.552	15.94	0.2542	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		781.43320	783.076	18.22	0.4367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,498.33320	1,484.676	18.22	0.5633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,609.18430	1,619.553	16.03	0.7283	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		436.08430	431.153	16.03	0.2717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,710.22610	1,695.766	18.58	0.5995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		703.32610	704.166	18.58	0.4005	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		778.56900	780.182	18.23	0.4354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,505.46900	1,491.782	18.23	0.5646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		775.72300	777.306	18.24	0.4341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,512.62300	1,498.906	18.24	0.5659	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,517.05820	1,505.873	18.32	0.5386	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		910.45820	912.973	18.32	0.4614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		917.53850	919.754	18.58	0.4494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,668.73850	1,658.054	18.58	0.5506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		914.66030	916.849	18.59	0.4483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,675.86030	1,665.149	18.59	0.5517	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		911.79300	913.961	18.60	0.4471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,682.99300	1,672.261	18.60	0.5529	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,694.55740	1,686.082	18.62	0.5304	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,042.15740	1,044.882	18.62	0.4696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,049.76170	1,052.145	18.83	0.4592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,842.46170	1,834.545	18.83	0.5408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,046.87710	1,049.236	18.84	0.4582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,849.57710	1,841.635	18.84	0.5418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,044.00960	1,046.343	18.85	0.4572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,856.70960	1,848.743	18.85	0.5428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,570.98760	1,577.177	17.82	0.5873	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,227.98760	1,226.177	17.82	0.4127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,567.01390	1,573.164	17.83	0.5862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,234.01390	1,232.164	17.83	0.4138	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,563.06060	1,569.163	17.85	0.5851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,240.06060	1,238.163	17.85	0.4149	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		2,098.13730	2,096.115	18.40	0.5941	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,696.13730	1,698.815	18.40	0.4059	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		2,106.13300	2,104.174	18.39	0.5958	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,684.13300	1,686.874	18.39	0.4042	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,102.13050	2,100.145	18.40	0.5950	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,690.13050	1,692.845	18.40	0.4050	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,803.94110	1,806.115	18.50	0.4115	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		2,129.94110	2,125.915	18.50	0.5885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,262.66550	2,257.692	18.55	0.6006	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,787.76550	1,790.492	18.55	0.3994	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,258.63310	2,253.643	18.56	0.5999	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,793.73310	1,796.443	18.56	0.4001	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,254.59860	2,249.603	18.57	0.5991	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,799.69860	1,802.403	18.57	0.4009	0.00	0	0
Total \$ / R Option												4,446,659.15	40,500	2,966,982
Total \$ / R												924,545,819.35	109,193	4,414,723
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.40100		13.38300			0.0000	1,206,090.00	90	466
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.59420		13.57480			0.0000	95,159.40	7	147
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.78300		13.76310			0.0000	13,783.00	1	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.96430		13.94730			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.71100		14.70300			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,315,032.40	98	791
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			894.97230	875.133	20.64	0.0277	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			177,594.97230	175,775.133	20.64	0.9723	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			876.36770	857.229	20.66	0.0271	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			178,576.36770	176,757.229	20.66	0.9729	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			913.97310	893.418	20.61	0.0282	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			176,613.97310	174,793.418	20.61	0.9718	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			45,959.07890	46,335.912	16.85	0.4736	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			63,479.07890	61,915.912	16.85	0.5264	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			45,596.34540	45,968.348	16.87	0.4707	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			64,116.34540	62,548.348	16.87	0.5293	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			46,324.60670	46,706.000	16.83	0.4765	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			62,844.60670	61,286.000	16.83	0.5235	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			73,559.43140	74,086.289	16.81	0.5399	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			69,249.43140	67,786.289	16.81	0.4601	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			73,141.48620	73,663.092	16.82	0.5376	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			69,831.48620	68,363.092	16.82	0.4624	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			73,979.66820	74,512.224	16.79	0.5421	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			68,669.66820	67,212.224	16.79	0.4579	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			88,211.80050	88,649.678	17.05	0.5374	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			86,481.80050	85,219.678	17.05	0.4626	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			87,814.25660	88,246.742	17.07	0.5356	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			87,084.25660	85,816.742	17.07	0.4644	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			88,611.21780	89,054.502	17.04	0.5392	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			85,881.21780	84,624.502	17.04	0.4608	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			156,701.39170	157,316.393	17.83	0.5862	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			123,401.39170	123,216.393	17.83	0.4138	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			156,306.06420	156,916.313	17.85	0.5851	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			124,006.06420	123,816.313	17.85	0.4149	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			157,098.76220	157,717.735	17.82	0.5873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put		122,798.76220	122,617.735		17.82	0.4127	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,315,032.40	98	791
£ / R	On	18/09/2017	Foreign Exchange Future			17.24920		17.38900			0.0000	20,785,286.00	1,205	190,621
£ / R	On	18/12/2017	Foreign Exchange Future			17.54990		17.69140			0.0000	12,284,930.00	700	9,504
£ / R	On	19/03/2018	Foreign Exchange Future			17.85140		17.99430			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.14300		18.29000			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.44110		18.59060			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.35760		19.51940			0.0000	0.00	0	0
Total £ / R Future												33,070,216.00	1,905	205,232
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		91.71530	122.036	15.76	0.2429		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		780.71530	671.236	15.76	0.7571		0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		604.11390	704.583	17.11	0.7177		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		193.11390	153.783	17.11	0.2823		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		1,177.58290	1,300.764	18.29	0.8900		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		747.45090	856.207	17.49	0.7767		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call		66.58290	49.964	18.29	0.1100		0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		144.30530	113.657	17.51	0.2204		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		755.30530	864.457	17.51	0.7796		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		142.18860	111.931	17.53	0.2176		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		763.18860	872.731	17.53	0.7824		0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		146.45090	115.407	17.49	0.2233		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		2.59170	1.970	21.85	0.0030		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,451.19170	7,592.070	21.85	0.9970		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		2.56590	1.949	21.85	0.0030		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,461.16590	7,602.049	21.85	0.9970		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		2.54030	1.929	21.85	0.0030		0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,471.14030	7,612.029	21.85	0.9970		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		1,351.48420	1,264.158	17.00	0.6334		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		577.18420	632.758	17.00	0.3666		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		1,345.72280	1,258.630	17.00	0.6317		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		581.42280	637.230	17.00	0.3683		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		1,357.26390	1,269.699	16.99	0.6351		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		572.96390	628.299	16.99	0.3649		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		1,345.76840	1,264.744	17.29	0.5653		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		955.76840	1,021.744	17.29	0.4347		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		1,340.90770	1,260.076	17.30	0.5639		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		960.90770	1,027.076	17.30	0.4361		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		1,350.64380	1,269.420	17.29	0.5666		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		950.64380	1,016.420	17.29	0.4334		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		1,504.52450	1,423.820	17.38	0.5589		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,163.92450	1,232.720	17.38	0.4411		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		1,499.87210	1,419.339	17.38	0.5577		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,169.27210	1,238.239	17.38	0.4423	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,509.18190	1,428.313	17.37	0.5601	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,158.58190	1,227.213	17.37	0.4399	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,233.66350	2,144.994	17.18	0.6107	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,344.26350	1,417.394	17.18	0.3893	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,228.78510	2,140.237	17.19	0.6098	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,349.38510	1,422.637	17.19	0.3902	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,238.56190	2,149.751	17.18	0.6116	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,339.16190	1,412.151	17.18	0.3884	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												33,070,216.00	1,905	206,232
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12137		0.12239			0.0000	0.00	0	91
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12367		0.12469			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12604		0.12709			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13727		0.13849			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	206
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.07760	0.073	26.09	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,761.27760	3,863.073	26.09	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00280	0.003	26.09	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,761.20280	4,863.003	26.09	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.45140	1.295	26.09	0.0044	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,762.65140	2,864.295	26.09	0.9956	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,504.00920	1,423.672	16.14	0.9010	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			34.80920	56.872	16.14	0.0990	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			767.37560	716.916	18.04	0.6323	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			298.17560	350.116	18.04	0.3677	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			352.72670	328.531	20.01	0.3565	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			883.52670	961.731	20.01	0.6435	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,086.49000	1,037.330	18.40	0.6619	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			377.89000	433.430	18.40	0.3381	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			633.70160	604.387	20.04	0.4508	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			925.10160	1,000.487	20.04	0.5492	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,793.93570	1,718.017	16.79	0.8683	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			85.33570	114.117	16.79	0.1317	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,804.54930	1,756.764	18.95	0.6333	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			955.64930	1,029.664	18.95	0.3667	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,433.79280	1,388.923	20.40	0.5266	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,584.89280	1,661.823	20.40	0.4734	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,274.72210	2,213.615	16.62	0.7613	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			425.82210	486.515	16.62	0.2387	0.00	0	0
Total ¥ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R												0.00	0	206
€ / R	On	17/08/2017	Foreign Exchange Future			15.62090		15.68550			0.0000	0.00	0	20,000
€ / R	On	18/08/2017	Foreign Exchange Future			15.62090		15.68900			0.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.65870		15.72740			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.72690		15.79550			0.0000	15,836,988.30	1,007	110,400
€ / R	On	27/09/2017	Foreign Exchange Future			15.75750		15.82630			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.85880		15.92790			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.96500		16.03440			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.03170		16.10100			0.0000	8,833,466.70	551	32,766
€ / R	On	27/12/2017	Foreign Exchange Future			16.06370		16.13270			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.18620		16.25390			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.34200		16.41170			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.64600		16.71940			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.98690		18.06950			0.0000	0.00	0	0
Total € / R Future												24,670,455.00	1,558	177,474
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			283.23850	336.369	19.31	0.9266	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			18.73850	7.269	19.31	0.0734	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			202.85690	250.865	16.82	0.8283	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			41.85690	21.765	16.82	0.1717	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			31.96840	39.612	15.15	0.1599	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			549.36840	488.312	15.15	0.8401	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1.92410	1.684	26.23	0.0044	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,666.42410	3,734.784	26.23	0.9956	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			751.37020	689.887	14.24	0.8308	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			55.87020	62.987	14.24	0.1692	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1.92590	1.686	26.29	0.0044	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,676.42590	3,744.786	26.29	0.9956	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1.92770	1.689	26.35	0.0044	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,686.42770	3,754.789	26.35	0.9956	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			122.83780	136.459	14.59	0.2741	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			639.13780	583.959	14.59	0.7259	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			212.16930	231.967	14.88	0.3245	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			720.06930	670.767	14.88	0.6755	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			286.51110	310.857	15.04	0.3450	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			810.91110	765.857	15.04	0.6550	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,102.44610	2,160.909	18.79	0.8481	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			142.38290	131.611	18.81	0.1509	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,111.38290	2,169.911	18.81	0.8491	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,093.51980	2,151.915	18.78	0.8471	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,012.95860	1,947.293	15.09	0.9298	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			41.95860	45.593	15.09	0.0702	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			863.74780	907.022	16.49	0.6060	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			434.74780	408.722	16.49	0.3940	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			143.44610	132.609	18.79	0.1519	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	16.60	Put			912.27680	956.602	16.61	0.6217	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.27290	8.975	21.64	0.0132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,319.27290	5,387.275	21.64	0.9868	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,137.16550	2,070.876	15.40	0.9393	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			36.16550	39.176	15.40	0.0607	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			144.51980	133.615	18.78	0.1529	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			769.98830	811.069	16.27	0.5732	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			480.98830	452.769	16.27	0.4268	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			413.27680	388.302	16.61	0.3783	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			359.50310	386.801	15.20	0.3631	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			872.20310	830.501	15.20	0.6369	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			462.84990	492.797	15.40	0.3886	0.00	0	193,111
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			916.74990	878.997	15.40	0.6114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,730.21900	1,676.648	14.87	0.8113	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			188.51900	204.648	14.87	0.1887	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,593.30530	1,541.931	14.93	0.7806	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			231.60530	249.931	14.93	0.2194	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,556.38490	1,505.639	14.95	0.7718	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			244.68490	263.639	14.95	0.2282	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,738.00540	1,684.313	14.86	0.8129	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			186.30540	202.313	14.86	0.1871	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,745.81020	1,692.001	14.86	0.8145	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			184.11020	200.001	14.86	0.1855	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			416.29190	440.528	15.26	0.2826	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,638.91950	1,589.538	15.25	0.7206	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			409.51950	433.538	15.25	0.2794	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,632.29430	1,583.024	15.25	0.7190	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			412.89430	437.024	15.25	0.2810	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,625.69190	1,576.528	15.26	0.7174	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,200.68160	2,156.803	16.28	0.6568	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			991.18160	1,029.903	16.28	0.3432	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,195.62350	2,151.805	16.29	0.6558	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			996.12350	1,034.906	16.29	0.3442	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,190.58660	2,146.820	16.30	0.6548	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,001.08660	1,039.920	16.30	0.3452	0.00	0	0
Total € / R Option												0.00	0	290,269
Total € / R												24,670,455.00	1,558	467,743
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.47110		10.52380			0.0000	209,422.00	20	25,321
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.60950		10.66190			0.0000	1,060,950.00	100	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.74580		10.79750			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.87610		10.93030			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.40470		11.46550			0.0000	0.00	0	0
Total AU\$ / R Future												1,270,372.00	120	33,711

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			1.98220	1.700	20.22	0.0081	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,648.18220	1,700.600	20.22	0.9919	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			1.94180	1.669	20.28	0.0079	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,658.14180	1,710.570	20.28	0.9921	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			1.90240	1.640	20.33	0.0078	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,668.10240	1,720.540	20.33	0.9922	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,295.43540	1,341.009	17.58	0.8508	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			86.24190	79.492	17.59	0.1476	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,304.34190	1,349.992	17.59	0.8524	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			88.44140	81.539	17.56	0.1508	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,286.54140	1,332.039	17.56	0.8492	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			87.33540	80.509	17.58	0.1492	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			174.31320	187.927	14.77	0.2451	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			964.40050	926.456	14.76	0.7522	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			176.90050	190.656	14.76	0.2478	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			979.25360	941.026	14.77	0.7576	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			171.75360	185.226	14.77	0.2424	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			971.81320	933.727	14.77	0.7549	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			799.50590	765.726	14.27	0.6309	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			369.20590	389.626	14.27	0.3691	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			793.87480	760.240	14.28	0.6281	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			373.57480	394.140	14.28	0.3719	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			805.16680	771.242	14.26	0.6337	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			364.86680	385.142	14.26	0.3663	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			652.54160	679.553	14.21	0.3918	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,108.04620	1,074.055	14.19	0.6119	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			642.54620	669.355	14.19	0.3881	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,103.03380	1,069.141	14.20	0.6100	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			647.53380	674.441	14.20	0.3900	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,098.04160	1,064.253	14.21	0.6082	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,270,372.00	120	33,711
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.50970		10.55330			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.67050		10.71380			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.82610		10.86970			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			21.95430	17.926	16.24	0.0778	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			758.65430	798.226	16.24	0.9222	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			21.22570	17.318	16.26	0.0755	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			767.92570	807.618	16.26	0.9245	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			22.70580	18.554	16.22	0.0802	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			749.40580	788.854	16.22	0.9198	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			454.42550	429.420	14.56	0.5742	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			280.62550	298.920	14.56	0.4258	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			449.14720	424.319	14.57	0.5698	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			285.34720	303.819	14.57	0.4302	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			459.75180	434.564	14.55	0.5786	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			275.95180	294.065	14.55	0.4214	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			964.48820	932.283	14.31	0.7620	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			164.78820	176.183	14.31	0.2380	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			957.12340	925.050	14.31	0.7592	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			167.42340	178.950	14.31	0.2408	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			971.88270	939.549	14.31	0.7648	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			162.18270	173.449	14.31	0.2352	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			13.80060		13.81980			0.0000	0.00	0	2,758
CHF / R	On	18/12/2017	Foreign Exchange Future			14.08200		14.10040			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.37080		14.38850			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.66280		15.69040			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			11.53110	11.476	19.51	0.0359	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,581.73110	1,600.876	19.51	0.9641	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			11.35930	11.301	19.56	0.0354	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,591.55930	1,610.701	19.56	0.9646	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			11.70650	11.655	19.47	0.0365	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,571.90650	1,591.055	19.47	0.9635	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			558.96550	549.929	15.96	0.5344	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			488.56550	497.929	15.96	0.4656	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			554.28860	545.372	15.97	0.5314	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			493.88860	503.372	15.97	0.4686	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			563.67020	554.516	15.95	0.5374	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			483.27020	492.516	15.95	0.4626	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			822.87400	816.592	16.02	0.5743	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			584.37400	595.792	16.02	0.4257	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			818.10760	811.891	16.03	0.5720	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			589.60760	601.091	16.03	0.4280	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			827.66900	821.322	16.01	0.5765	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			579.16900	590.522	16.01	0.4235	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			942.08080	964.054	16.82	0.3517	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,902.51040	1,896.879	16.80	0.6505	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			932.11040	954.079	16.80	0.3495	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,897.48890	1,891.864	16.81	0.6494	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			937.08890	959.064	16.81	0.3506	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,892.48080	1,886.854	16.82	0.6483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	3,908
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99850		1.99950			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01640		2.01700			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.03270		2.03330			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02730		2.02910			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			39.67760	35.724	17.47	0.0762	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,644.67760	1,650.724	17.47	0.9238	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			53.85340	49.572	17.25	0.1014	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,458.85340	1,464.572	17.25	0.8986	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			46.24710	42.119	17.36	0.0880	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,551.24710	1,557.119	17.36	0.9120	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,176.99170	1,169.949	15.70	0.6795	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			406.99170	405.949	15.70	0.3205	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,115.22910	1,108.206	15.74	0.6589	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			445.22910	444.206	15.74	0.3411	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,055.64670	1,048.652	15.78	0.6381	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			485.64670	484.652	15.78	0.3619	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			573.42410	573.919	15.89	0.3289	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,634.73340	1,629.163	15.88	0.7012	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			501.73340	502.163	15.88	0.2988	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,569.79000	1,564.251	15.88	0.6863	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			536.79000	537.251	15.88	0.3137	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,506.42410	1,500.919	15.89	0.6711	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,063.77730	2,057.166	16.78	0.5861	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,572.77730	1,584.166	16.78	0.4139	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,018.25220	2,011.715	16.82	0.5775	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,627.25220	1,638.715	16.82	0.4225	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,110.22910	2,103.529	16.75	0.5948	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,519.22910	1,530.529	16.75	0.4052	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			2.11530		2.12600			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15700		2.16820			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42530		2.43990			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			1,677.72400	1,581.202	16.39	0.9394	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			17.72400	28.202	16.39	0.0606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,582.80840	1,486.139	16.11	0.9295	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			22.80840	33.139	16.11	0.0705	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,773.65010	1,676.997	16.66	0.9480	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			13.65010	23.997	16.66	0.0520	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			226.85390	248.019	15.84	0.2096	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,732.19170	1,643.058	15.85	0.7745	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			250.19170	273.058	15.85	0.2255	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,887.14350	1,794.678	15.83	0.8057	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			205.14350	224.678	15.83	0.1943	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,808.85390	1,718.019	15.84	0.7904	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,843.68500	3,741.454	16.92	0.7392	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			944.68500	988.454	16.92	0.2608	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,777.05220	3,675.888	16.92	0.7326	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			978.05220	1,022.888	16.92	0.2674	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,911.05660	3,807.766	16.92	0.7458	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			912.05660	954.766	16.92	0.2542	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			1.71450		1.71280			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74300		1.74090			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76970		1.76760			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89510		1.89450			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			10.25790	10.117	20.42	0.0255	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,282.25790	2,265.117	20.42	0.9745	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			8.84730	8.755	20.66	0.0222	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,380.84730	2,363.755	20.66	0.9778	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			7.64240	7.590	20.89	0.0194	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,479.64240	2,462.590	20.89	0.9806	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			559.59700	563.644	16.84	0.4575	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			850.59700	833.644	16.84	0.5425	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			525.34460	528.977	16.99	0.4358	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			916.34460	898.977	16.99	0.5642	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			595.98990	600.482	16.69	0.4798	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			786.98990	770.482	16.69	0.5202	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,036.23210	1,043.075	16.48	0.5781	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			760.23210	746.075	16.48	0.4219	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			989.71840	995.943	16.56	0.5602	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			813.71840	798.943	16.56	0.4398	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,084.62520	1,092.097	16.39	0.5960	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			708.62520	695.097	16.39	0.4040	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,355.65430	2,363.712	16.87	0.6603	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,110.65430	1,112.712	16.87	0.3397	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,459.04620	2,467.666	16.73	0.6791	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,014.04620	1,016.666	16.73	0.3209	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,406.78180	2,415.125	16.80	0.6697	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,061.78180	1,064.125	16.80	0.3303	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			0.12850		0.12790			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12770		0.12730			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12660		0.12720			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12580		0.12670			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11850		0.12050			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			1.68300		1.69020			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71030		1.71780			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73760		1.74490			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87640		1.88610			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			9.69700		9.71880			0.0000	109,576,100.00	11,300	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.69530		9.76460			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.81850		9.88810			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.93890		10.00950			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.51280		10.60560			0.0000	0.00	0	0
Total NZ\$ / R Future												109,576,100.00	11,300	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			173.38360	193.000	14.77	1.0000	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			1.86270	0.000	14.77	0.0000	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			183.06270	203.000	14.77	1.0000	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			1.59010	0.000	14.77	0.0000	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			192.79010	213.000	14.77	1.0000	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			2.18360	0.000	14.77	0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			839.36580	904.844	17.19	0.9512	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			15.03700	10.951	17.16	0.0523	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			820.43700	885.651	17.16	0.9477	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			14.49230	10.540	17.17	0.0505	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			829.89230	895.240	17.17	0.9495	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			13.96580	10.144	17.19	0.0488	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			405.96660	367.937	15.88	0.5222	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			327.86660	359.437	15.88	0.4778	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	9.82	Call			401.03460	363.549	15.90	0.5179	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			332.93460	365.049	15.90	0.4821	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			410.94280	372.371	15.86	0.5266	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			322.84280	353.871	15.86	0.4734	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			791.46940	742.484	15.37	0.6864	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			231.96940	253.583	15.37	0.3136	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			784.73740	736.301	15.38	0.6831	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			235.23740	257.401	15.38	0.3169	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			798.23040	749.017	15.38	0.6895	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			228.73040	250.117	15.38	0.3105	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,216.93820	1,159.179	15.07	0.6505	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			531.33820	566.379	15.07	0.3495	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,211.19900	1,153.590	15.07	0.6486	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			535.59900	570.790	15.07	0.3514	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,222.69740	1,164.788	15.07	0.6523	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			527.09740	561.988	15.07	0.3477	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												109,576,100.00	11,300	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29890		1.30450			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31260		1.31750			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32590		1.33070			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34990		1.36320			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			655.00000	711.000		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			755.00000	811.000		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			555.00000	611.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			175.00000	126.000		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			75.00000	26.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			25.00000	74.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			307.00000	259.000		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			207.00000	159.000		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			107.00000	59.000		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			432.00000	299.000		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

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	1.33	Call			332.00000	199.000		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			532.00000	399.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28720		1.29930			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29100		1.30330			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29520		1.30740			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			1.17360		1.18030			0.0000	0.00	0	1,327
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17930		1.18610			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18570		1.19240			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			23,598.79000		23,679.73000			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			9.79740		9.82920			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.82540		10.87510			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			277.33770	254.727	13.87	0.6568	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			88.13770	97.327	13.87	0.3432	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			270.83810	248.506	13.89	0.6476	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			91.63810	101.106	13.89	0.3524	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			283.92850	261.042	13.86	0.6659	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			84.72850	93.642	13.86	0.3341	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,348.94660	1,321.027	15.07	0.6883	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			473.84660	495.627	15.07	0.3117	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,342.94570	1,315.114	15.07	0.6865	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			477.84570	499.714	15.07	0.3135	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,354.96750	1,326.959	15.07	0.6900	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			469.86750	491.559	15.07	0.3100	0.00	0	0
Total SGD / 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 SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.75400		3.76320			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67110		3.67550			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.50240		3.52230			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			219.18800	210.378	13.67	0.9131	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			5.98800	6.378	13.67	0.0869	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			210.02170	201.271	13.62	0.9027	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			6.82170	7.271	13.62	0.0973	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			228.71710	219.850	13.88	0.9202	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			5.51710	5.850	13.88	0.0798	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			252.16000	248.053	14.63	0.6663	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			96.66000	96.953	14.63	0.3337	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			245.83740	241.761	14.63	0.6571	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			100.33740	100.661	14.63	0.3429	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			258.57530	254.438	14.64	0.6753	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			93.07530	93.338	14.64	0.3247	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			295.44700	285.482	15.55	0.5324	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			293.14700	303.082	15.55	0.4676	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			291.11610	281.256	15.57	0.5271	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			298.81610	308.856	15.57	0.4729	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			286.84120	277.083	15.58	0.5218	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			304.54120	314.683	15.58	0.4782	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			1.45920		1.45520			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43550		1.43250			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40830		1.40670			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22470		1.22380			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,090,001,335.60	83,674	1,875,047
Total Options												4,446,659.15	40,500	3,258,251
Grand Total:												1,094,447,994.75	124,174	5,133,298