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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/08/2017 Foreign Exchange Future			13.22700		13.26480			0.0000	0.00	0	70
\$ / R On 15/08/2017 Foreign Exchange Future			13.23630		13.27410			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.23870		13.27640			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.24070		13.27880			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.26480		13.30530			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.26680		13.30750			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.26880		13.30970			0.0000	26,537,600.00	2,000	8,325
\$ / R On 07/09/2017 Foreign Exchange Future			13.28280		13.19920			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.30600		13.34920			0.0000	1,097,492,186.00	82,481	811,596
\$ / R On 27/09/2017 Foreign Exchange Future			13.32540		13.36880			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.32760		13.37100			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.32980		13.37320			0.0000	1,332,980.00	100	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.36000		13.28880			0.0000	1,202,400.00	90	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.38150		13.42320			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.39010		13.43120			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.41810		13.35650			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.42680		13.46530			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.45770		13.49710			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.46180		13.50140			0.0000	2,921,210.60	217	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.49270		13.53320			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.49890		13.53950			0.0000	69,829,809.70	5,173	121,696

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			13.50720		13.54800			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.51750		13.55860			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.52990		13.57140			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.54430		13.58620			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.58970		13.63290			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.59170		13.63500			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.61640		13.66030			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.62040		13.66440			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.68480		13.72890			0.0000	160,385,856.00	11,720	94,754
\$ / R	On	25/04/2018	Foreign Exchange Future			13.75910		13.80350			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.79130		13.83580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.79910		13.84370			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.86550		13.91110			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.89280		13.93880			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			13.97480		14.02240			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.04710		14.09660			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.16480		14.21740			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.22880		14.28320			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.35480		14.41250			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.42290		14.48240			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.60470		14.66890			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.46300		15.52180			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.57410		15.63160			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.69000		15.74620			0.0000	0.00	0	184,000
Total \$ / R Future												1,359,702,042.30	101,781	1,422,489
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			72.59830	126.248	29.16	0.4639	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			137.39830	153.248	29.16	0.5361	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			496.70740	544.129	34.20	0.8916	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			11.50740	21.129	34.20	0.1084	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			91.05990	108.403	22.16	0.3868	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			176.95990	232.103	22.16	0.6132	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			83.70730	130.287	22.11	0.4288	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			187.80730	196.587	22.11	0.5712	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			74.77900	118.246	21.98	0.3847	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			231.17900	236.946	21.98	0.6153	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			129.63450	148.421	22.07	0.4594	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			143.23450	199.721	22.07	0.5406	0.00	0	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			281.69520	281.045	21.94	0.6766	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			55.29520	92.345	21.94	0.3234	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			320.47600	373.125	22.15	0.7556	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			46.87600	61.825	22.15	0.2444	0.00	0	23,076
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			183.83780	243.884	22.10	0.5869	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			112.63780	134.584	22.10	0.4131	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			330.69920	383.707	19.42	0.6384	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			135.99920	148.507	19.42	0.3616	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			3,535.65370	3,576.224	35.73	0.9969	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.95370	1.024	35.73	0.0031	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			102.38430	147.881	18.70	0.3513	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			359.88430	364.681	18.70	0.6487	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			81.57970	122.552	18.52	0.3039	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			421.27970	421.352	18.52	0.6961	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			0.00000	31.465	17.73	0.0970	15,732.50	500	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			0.00000	864.265	17.73	0.9030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			471.13800	509.186	17.86	0.6451	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			794.59550	768.352	16.60	0.8432	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			521.54470	559.742	18.03	0.6746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			596.85200	635.159	18.28	0.7137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			146.05200	141.159	18.28	0.2863	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,244.40050	1,283.683	20.02	0.9029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			43.60050	39.683	20.02	0.0971	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,153.37820	3,197.255	26.42	0.9915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			62.31110	57.995	19.52	0.1355	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,403.81770	1,443.571	20.41	0.9254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			33.01770	29.571	20.41	0.0746	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,198.07310	1,237.264	19.91	0.8952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			47.27310	43.264	19.91	0.1048	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			170.74470	165.742	18.03	0.3254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			19.60170	18.239	21.04	0.0480	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			883.71620	853.683	16.67	0.8741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			34.51620	47.683	16.67	0.1259	1,430,478.00	30,000	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			400.37210	389.484	16.92	0.5986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			191.17210	223.484	16.92	0.4014	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,043.11110	1,081.995	19.52	0.8645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			80.32210	105.316	16.68	0.2353	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,356.75360	1,316.032	17.03	0.9670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			7.55360	10.032	17.03	0.0330	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			383.18180	420.716	17.54	0.5858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			232.38180	226.716	17.54	0.4142	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,670.40170	1,712.239	21.04	0.9520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			2.95660	3.707	23.48	0.0106	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			927.82210	966.461	19.22	0.8357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			77.02210	72.461	19.22	0.1643	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,653.20590	3,697.046	29.35	0.9927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.40590	3.046	29.35	0.0073	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			629.52210	611.317	16.68	0.7647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,170.42780	1,209.565	19.84	0.8903	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,375.61280	1,415.148	20.34	0.9218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			34.81280	31.148	20.34	0.0782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			487.06300	473.633	16.82	0.6703	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			137.86300	167.633	16.82	0.3297	1,676,332.00	10,000	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,653.75660	2,697.707	23.48	0.9894	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	18.00	Call		0.71820	0.879	31.11	0.0022	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		270.25800	263.916	17.29	0.4631	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		321.05800	357.916	17.29	0.5369	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,683.20010	3,727.038	29.52	0.9927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		2.40010	3.039	29.52	0.0073	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		49.62780	45.565	19.84	0.1097	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		945.35040	984.028	19.27	0.8405	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,453.25680	3,497.108	28.17	0.9923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		2.45680	3.108	28.17	0.0077	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,650.80000	986,694.000	31.11	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	31.11	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,651.51820	4,694.879	31.11	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		2.63340	3.321	25.83	0.0089	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		63.33550	59.000	19.50	0.1376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,034.13550	1,073.000	19.50	0.8624	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		157.93520	153.000	18.16	0.3054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		558.73520	597.000	18.16	0.6946	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		74.55040	70.028	19.27	0.1595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,023.07770	4,066.661	31.11	0.9939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		668.32240	648.751	16.64	0.7862	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		69.12240	92.751	16.64	0.2138	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		155.48740	150.561	18.18	0.3015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		566.28740	604.561	18.18	0.6985	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,053.43340	3,097.321	25.83	0.9911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		2.23760	2.616	31.11	0.0060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,033.03760	4,076.616	31.11	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		2.19810	2.572	31.11	0.0059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,042.99810	4,086.572	31.11	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		2.27770	2.661	31.11	0.0061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		1,767.04020	1,809.366	21.27	0.9590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		291.15570	284.360	17.17	0.4886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		291.95570	328.360	17.17	0.5114	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		847.76140	819.171	16.64	0.8623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		38.56140	53.171	16.64	0.1377	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		124.64680	153.563	16.79	0.3099	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		333.07130	370.090	17.34	0.5469	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		262.27130	256.090	17.34	0.4531	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		394.60530	383.872	16.93	0.5934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		195.40530	227.872	16.93	0.4066	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		16.24020	15.366	21.27	0.0410	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		31.82130	28.564	20.45	0.0723	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		675.63450	713.974	18.53	0.7493	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		124.83450	119.974	18.53	0.2507	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		340.06250	330.686	17.01	0.5408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		240.86250	274.686	17.01	0.4592	10,987,444.00	40,000	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		513.84680	499.563	16.79	0.6901	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	13.48	Call			239.55300	233.775	17.49	0.4237	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			485.33450	523.433	17.91	0.6537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			184.53450	179.433	17.91	0.3463	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			106.45220	133.988	16.75	0.2809	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			555.65220	539.988	16.75	0.7191	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,422.62130	1,462.564	20.45	0.9277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			39.63460	54.621	16.64	0.1408	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			604.58060	642.894	18.31	0.7174	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			143.78060	138.894	18.31	0.2826	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,115.84720	1,078.912	16.85	0.9322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			16.64720	22.912	16.85	0.0678	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			370.35300	407.775	17.49	0.5763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			366.62370	356.611	16.97	0.5671	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			757.46360	795.664	18.77	0.7814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			106.66360	101.664	18.77	0.2186	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			971.79090	1,010.526	19.34	0.8474	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			70.99090	66.526	19.34	0.1526	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			838.83460	810.621	16.64	0.8592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			17.16040	23.635	16.84	0.0696	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			351.48330	388.716	17.41	0.5617	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			250.68330	244.716	17.41	0.4383	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			186.99590	219.150	16.92	0.3962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			406.19590	395.150	16.92	0.6038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			217.42370	250.611	16.97	0.4329	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			45.39550	62.352	16.60	0.1568	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,163.48150	1,125.572	16.89	0.9408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			14.28150	19.572	16.89	0.0592	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			708.02320	746.363	18.63	0.7625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			117.22320	112.363	18.63	0.2375	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,106.36040	1,069.635	16.84	0.9304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.57820	3.255	26.42	0.0085	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			265.71350	300.088	17.04	0.4855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			314.91350	306.088	17.04	0.5145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			190.33800	185.186	17.86	0.3549	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			402.67910	436.829	17.30	0.5680	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			271.47910	262.229	17.30	0.4320	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,764.76260	3,808.735	28.14	0.9908	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			3.56260	4.136	28.14	0.0092	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			232.37370	262.762	16.77	0.4172	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			423.37370	410.362	16.77	0.5828	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			170.08300	197.531	16.61	0.3422	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			523.28300	507.331	16.61	0.6578	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			0.00000	336.840	16.62	0.4521	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			0.00000	416.840	16.62	0.5479	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,476.40680	1,509.797	19.65	0.8614	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			89.60680	81.297	19.65	0.1386	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		4,024.16650	4,066.987	24.91	0.9865	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		5.36650	7.087	24.91	0.0135	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		875.98360	905.162	18.19	0.7136	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		207.18360	195.262	18.19	0.2864	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		695.44890	673.027	16.05	0.6961	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		184.24890	202.927	16.05	0.3039	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		455.70290	481.113	16.89	0.5255	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		386.90290	371.213	16.89	0.4745	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		0.00000	416.535	16.51	0.4627	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		0.00000	474.635	16.51	0.5373	2,373,175.00	5,000	5,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		799.24660	824.478	17.75	0.6538	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		284.54660	271.278	17.75	0.3462	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		498.66760	520.976	16.78	0.4949	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		495.76760	478.676	16.78	0.5051	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,254.83870	4,290.707	22.31	0.9852	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		11.93870	8.407	22.31	0.0148	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		519.23550	541.996	16.86	0.5026	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		490.63550	473.796	16.86	0.4974	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		536.44200	559.670	16.88	0.4910	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		539.64200	522.370	16.88	0.5090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		0.00000	231.941	18.91	0.2635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		0.00000	1,333.041	18.91	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		37.33740	28.732	22.74	0.0404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,797.83740	3,829.832	22.74	0.9596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		208.95990	199.495	19.30	0.2312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,469.45990	1,500.595	19.30	0.7688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		37.12850	28.515	22.75	0.0401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,807.62850	3,839.615	22.75	0.9599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		37.54780	28.950	22.73	0.0407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,788.04780	3,820.050	22.73	0.9593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		391.01150	411.097	16.41	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		680.51150	659.997	16.41	0.5940	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		705.77190	731.514	17.36	0.5632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		445.27190	430.414	17.36	0.4368	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,327.36040	1,357.825	18.97	0.7416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		236.86040	226.725	18.97	0.2584	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,083.09860	2,116.325	20.40	0.8567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		122.59860	115.225	20.40	0.1433	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		344.43180	363.428	16.25	0.3757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		733.93180	712.328	16.25	0.6243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		761.88020	739.713	16.18	0.6394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		322.38020	340.813	16.18	0.3606	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		409.14950	395.078	17.57	0.4086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		779.64950	806.178	17.57	0.5914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		717.56140	696.288	16.30	0.6152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		358.06140	377.388	16.30	0.3848	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			701.48690	680.543	16.35	0.6061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			371.98690	391.643	16.35	0.3939	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			480.82420	465.197	17.17	0.4635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			641.32420	666.297	17.17	0.5365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,246.54820	1,216.992	15.47	0.8312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			107.04820	118.092	15.47	0.1688	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			606.43100	587.473	16.64	0.5492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			466.93100	488.573	16.64	0.4508	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			521.44950	544.078	16.79	0.4802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			560.94950	542.978	16.79	0.5198	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,054.53660	1,027.516	15.65	0.7695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			165.03660	178.616	15.65	0.2305	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,735.58140	1,767.441	19.80	0.8126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			165.08140	156.341	19.80	0.1874	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,744.31250	1,776.212	19.81	0.8139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			163.81250	155.112	19.81	0.1861	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,403.53120	1,372.061	15.34	0.8716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			74.03120	83.161	15.34	0.1284	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,827.33720	1,790.594	16.12	0.9306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			37.83720	41.694	16.12	0.0694	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			820.27000	796.956	16.02	0.6697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			280.77000	298.056	16.02	0.3303	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,167.64790	1,139.113	15.55	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			128.14790	140.213	15.55	0.1924	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			750.60250	728.660	16.21	0.6334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			331.10250	349.760	16.21	0.3666	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,670.69370	3,702.815	22.59	0.9557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			40.19370	31.715	22.59	0.0443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,771.91990	2,806.919	21.52	0.9137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			71.41990	65.819	21.52	0.0863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,640.24570	1,671.670	19.63	0.7979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			179.74570	170.570	19.63	0.2021	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			340.25790	327.718	18.03	0.3519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			950.75790	978.818	18.03	0.6481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,594.05080	1,558.725	15.60	0.9034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			54.55080	59.825	15.60	0.0966	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			690.93410	670.206	16.38	0.6001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			381.43410	401.306	16.38	0.3999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,631.62940	3,663.800	22.54	0.9544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			41.12940	32.700	22.54	0.0456	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			332.52560	320.161	18.09	0.3453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			973.02560	1,001.261	18.09	0.6547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,700.01020	3,732.098	22.62	0.9566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			39.51020	30.998	22.62	0.0434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			260.97820	250.283	18.71	0.2812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,221.47820	1,251.383	18.71	0.7188	0.00	0	2,055

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,540.76950	4,574.987	23.03	0.9790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		20.26950	13.887	23.03	0.0210	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		356.28310	343.383	17.92	0.3655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		906.78310	934.484	17.92	0.6345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,739.12170	3,771.169	22.67	0.9578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		38.62170	30.069	22.67	0.0422	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		255.18210	244.621	18.77	0.2757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,245.68210	1,275.721	18.77	0.7243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,329.91330	3,362.656	22.19	0.9432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		49.41330	41.556	22.19	0.0568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,068.91300	3,102.489	21.87	0.9310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		58.41300	51.389	21.87	0.0690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		630.33100	610.867	16.56	0.5640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		440.83100	461.967	16.56	0.4360	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		381.78650	368.322	17.75	0.3866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		842.28650	869.422	17.75	0.6134	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		84.76020	78.793	21.16	0.1017	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,545.26020	2,579.893	21.16	0.8983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		615.89690	596.738	16.61	0.5551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		456.39690	477.838	16.61	0.4449	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,496.25150	4,530.848	23.41	0.9741	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		24.25150	18.048	23.41	0.0259	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		526.62590	549.470	16.83	0.4775	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		574.62590	556.670	16.83	0.5225	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		611.88820	636.688	17.04	0.5129	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		530.48820	514.188	17.04	0.4871	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		496.62370	519.395	16.65	0.4511	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		638.02370	619.295	16.65	0.5489	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		774.53760	753.703	16.31	0.6164	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		388.33760	409.403	16.31	0.3836	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,435.82960	1,467.925	19.06	0.7364	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		262.02960	252.225	19.06	0.2636	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,535.77480	1,568.331	19.28	0.7543	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		241.97480	232.631	19.28	0.2457	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		814.64470	793.903	16.39	0.6100	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		431.74470	454.203	16.39	0.3900	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		456.06350	478.983	16.47	0.4030	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		788.96350	768.683	16.47	0.5970	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		739.71640	720.318	16.62	0.5712	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		506.81640	530.618	16.62	0.4288	89,143,807.20	168,000	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		804.28900	783.731	16.42	0.6048	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		441.38900	464.031	16.42	0.3952	88,629.96	191	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		386.27970	407.826	16.25	0.3637	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		871.27970	849.526	16.25	0.6363	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,078.86790	2,114.171	20.07	0.8104	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		193.86790	185.871	20.07	0.1896	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	13/02/2018	Foreign Exchange Option	14.20	Put			1,012.99060	1,043.685	17.90	0.6031	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			473.29060	460.085	17.90	0.3969	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			999.98240	1,030.666	17.87	0.5975	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			484.38240	471.067	17.87	0.4025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			98.73540	109.267	15.48	0.1258	2,185,334.00	20,000	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,482.64750	2,519.331	20.42	0.8159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			379.12490	369.918	18.98	0.3072	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,722.97340	1,757.626	19.29	0.7196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			341.87340	332.426	19.29	0.2804	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			945.31820	926.227	16.37	0.6241	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			466.41820	491.427	16.37	0.3759	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,043.72670	1,022.993	16.11	0.6657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			919.48530	900.821	16.45	0.6126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,085.66050	1,062.905	16.00	0.6819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			356.76050	378.105	16.00	0.3181	5,671,578.00	15,000	88,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,262.62150	2,298.686	20.10	0.7928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			241.52150	233.487	20.10	0.2072	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,560.22490	1,595.118	18.98	0.6928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,013.57380	2,048.811	19.73	0.7623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			282.47380	273.611	19.73	0.2377	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			879.48410	861.472	16.57	0.5943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			530.58410	556.672	16.57	0.4057	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			490.58530	516.021	16.45	0.3874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,893.43510	3,931.145	22.87	0.9014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			113.09040	106.709	22.83	0.0993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,874.19040	3,911.909	22.83	0.9007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			194.60630	187.552	20.62	0.1708	3,751,036.00	20,000	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,499.54760	1,470.765	15.53	0.8086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			170.64760	185.965	15.53	0.1914	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			112.71270	106.325	22.85	0.0989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,883.81270	3,921.525	22.85	0.9011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			112.33510	105.945	22.87	0.0986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			834.70330	864.640	17.37	0.5209	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			562.24090	549.658	17.79	0.4262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,013.34090	1,044.858	17.79	0.5738	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,846.30150	1,880.893	19.48	0.7387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			315.20150	305.693	19.48	0.2613	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,625.70630	2,662.752	20.62	0.8292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			211.54750	204.131	20.42	0.1841	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,047.49110	2,082.849	19.78	0.7667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			276.39110	267.649	19.78	0.2333	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			869.73420	851.883	16.60	0.5898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			540.83420	567.083	16.60	0.4102	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			653.60330	639.440	17.37	0.4791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			384.82670	408.193	16.11	0.3343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,424.53490	1,396.806	15.61	0.7890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			195.63490	212.006	15.61	0.2110	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,827.63540	1,794.067	15.48	0.8742	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,630.89240	1,666.552	18.94	0.6773	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			434.39240	425.652	18.94	0.3227	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,299.88770	2,336.598	19.97	0.7703	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			293.38770	285.698	19.97	0.2297	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,182.63710	1,216.520	17.99	0.5784	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			618.43710	607.820	17.99	0.4216	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,114.02910	1,147.637	17.83	0.5597	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			657.72910	646.737	17.83	0.4403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			988.83640	974.959	16.87	0.5726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			717.73640	749.459	16.87	0.4274	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,293.93590	1,274.258	16.11	0.6845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			432.83590	458.758	16.11	0.3155	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,771.08610	2,809.963	20.39	0.7842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			302.18610	295.463	20.39	0.2158	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,933.41370	2,891.845	14.26	0.9654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.31370	26.345	14.26	0.0346	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,324.42140	1,304.316	16.08	0.6939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			413.32140	438.816	16.08	0.3061	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,714.65600	1,752.118	18.88	0.6566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			515.75600	507.618	18.88	0.3434	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,349.20160	1,328.743	16.05	0.7013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			398.10160	423.243	16.05	0.2987	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,738.21080	1,775.727	18.92	0.6603	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			509.31080	501.227	18.92	0.3397	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,658.64760	1,633.759	15.71	0.7836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			247.54760	268.258	15.71	0.2164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			197.64030	191.084	22.35	0.1420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,976.54030	4,015.584	22.35	0.8580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,025.69940	2,063.317	19.37	0.7021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			436.79940	428.817	19.37	0.2979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			962.42980	948.898	16.95	0.5616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			751.32980	783.398	16.95	0.4384	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			197.10150	190.534	22.37	0.1416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,986.00150	4,025.034	22.37	0.8584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			196.56810	189.984	22.39	0.1412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,995.46810	4,034.484	22.39	0.8588	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			921.72570	955.646	17.31	0.4825	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			880.52570	868.446	17.31	0.5175	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,352.98290	1,390.161	18.06	0.5625	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			755.38290	744.961	18.06	0.4375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,533.96760	2,573.713	19.94	0.7110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			490.56760	480.813	19.94	0.2890	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,651.75170	1,628.239	16.07	0.7293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			405.15170	431.139	16.07	0.2707	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	11.00	Call			3,125.07070	3,081.633	13.81	0.9603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			28.47070	34.533	13.81	0.0397	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,582.63840	1,560.211	16.17	0.7116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			446.03840	473.111	16.17	0.2884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,738.92710	1,777.512	18.78	0.6102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			695.52710	684.612	18.78	0.3898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			0.00000	1,851.505	15.58	0.7861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			0.00000	304.405	15.58	0.2139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			769.14530	757.440	18.43	0.4236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,532.54530	1,570.340	18.43	0.5764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			766.35460	754.682	18.44	0.4223	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,539.75460	1,577.582	18.44	0.5777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			771.94220	760.204	18.41	0.4248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,525.34220	1,563.104	18.41	0.5752	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,542.71960	1,580.262	18.47	0.5504	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			900.11960	885.062	18.47	0.4496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			905.63310	889.863	18.74	0.4373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,702.43310	1,741.063	18.74	0.5627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			902.82840	887.089	18.75	0.4362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,709.62840	1,748.289	18.75	0.5638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			908.44870	892.655	18.73	0.4384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,695.24870	1,733.855	18.73	0.5616	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,719.98640	1,758.508	18.74	0.5413	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,032.48640	1,013.308	18.74	0.4587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,038.42950	1,018.357	18.95	0.4479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,876.02950	1,915.457	18.95	0.5521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,035.61420	1,015.583	18.96	0.4469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,883.21420	1,922.683	18.96	0.5531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,041.24730	1,021.147	18.94	0.4489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,868.84730	1,908.247	18.94	0.5511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,551.93730	1,525.205	17.92	0.5747	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,253.03730	1,290.505	17.92	0.4253	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,548.06890	1,521.358	17.93	0.5736	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,259.16890	1,296.658	17.93	0.4264	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,555.81060	1,529.064	17.91	0.5758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,246.91060	1,284.364	17.91	0.4242	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,139.16240	2,048.713	18.45	0.5868	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,777.36240	1,745.713	18.45	0.4132	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,135.20370	2,044.826	18.45	0.5859	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,783.40370	1,751.826	18.45	0.4141	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,131.25380	2,040.937	18.46	0.5851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,789.45380	1,757.937	18.46	0.4149	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,904.80360	1,865.972	18.56	0.4203	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,166.40360	2,070.072	18.56	0.5797	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,292.65940	2,198.301	18.64	0.5913	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,896.45940	1,858.301	18.64	0.4087	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	15.36	Call			2,288.72520	2,194.381	18.64	0.5905	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,902.52520	1,864.381	18.64	0.4095	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,296.60190	2,202.241	18.63	0.5921	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,890.40190	1,852.241	18.63	0.4079	0.00	0	0
Total \$ / R Option												117,323,546.66	308,691	2,932,832
Total \$ / R												1,477,025,588.96	410,472	4,355,321
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.30600		13.34920			0.0000	106,448.00	8	436
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.49890		13.53950			0.0000	0.00	0	146
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.68480		13.72890			0.0000	0.00	0	5
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.86550		13.91110			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.60470		14.66890			0.0000	0.00	0	0
Total \$ / R MAXI Future												106,448.00	8	759
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,477.84820	1,410.910	21.38	0.0379	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			181,557.84820	185,810.910	21.38	0.9621	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,450.19810	1,387.105	21.40	0.0373	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			182,530.19810	186,787.105	21.40	0.9627	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,506.01650	1,435.175	21.36	0.0385	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			180,586.01650	184,835.175	21.36	0.9615	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			46,271.62360	44,747.853	17.27	0.4500	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			67,321.62360	69,857.853	17.27	0.5500	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			45,917.20170	44,401.254	17.29	0.4474	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			67,967.20170	70,511.254	17.29	0.5526	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			46,628.38860	45,096.746	17.25	0.4527	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			66,678.38860	69,206.746	17.25	0.5473	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			72,695.94120	71,143.571	17.07	0.5189	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			71,805.94120	74,663.571	17.07	0.4811	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			72,288.62610	70,744.988	17.09	0.5168	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			72,398.62610	75,264.988	17.09	0.4832	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			73,105.93240	71,543.930	17.06	0.5211	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			71,215.93240	74,063.930	17.06	0.4789	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			86,764.39280	85,511.773	17.27	0.5204	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			88,654.39280	91,961.773	17.27	0.4796	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			86,371.20170	85,124.237	17.28	0.5186	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			89,261.20170	92,574.237	17.28	0.4814	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			87,159.43250	85,901.117	17.25	0.5221	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			88,049.43250	91,351.117	17.25	0.4779	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			155,193.73470	152,520.480	17.92	0.5747	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			125,303.73470	129,050.480	17.92	0.4253	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			154,806.88950	152,135.798	17.93	0.5736	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			125,916.88950	129,665.798	17.93	0.4264	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			155,581.06350	152,906.398	17.91	0.5758	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			124,691.06350	128,436.398	17.91	0.4242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												106,448.00	8	759
£ / R	On	18/09/2017	Foreign Exchange Future			17.26540		17.41160			0.0000	85,014,829.60	4,924	190,234
£ / R	On	18/12/2017	Foreign Exchange Future			17.56790		17.71240			0.0000	0.00	0	9,777
£ / R	On	19/03/2018	Foreign Exchange Future			17.86540		18.01640			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.15630		18.30990			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.45130		18.61060			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.36530		19.54850			0.0000	0.00	0	0
Total £ / R Future												85,014,829.60	4,924	205,118
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			120.50410	173.075	17.30	0.2732	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			832.10410	738.475	17.30	0.7268	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			635.13890	744.659	18.13	0.6813	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			246.73890	210.060	18.13	0.3187	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,189.11310	1,315.959	19.07	0.8529	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			773.42130	888.870	18.40	0.7375	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			100.71310	81.359	19.07	0.1471	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			192.59260	162.126	18.42	0.2597	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			780.99260	896.726	18.42	0.7403	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			190.18940	160.005	18.43	0.2570	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			788.58940	904.605	18.43	0.7430	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			195.02130	164.270	18.40	0.2625	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.28420	2.499	21.71	0.0037	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,429.88420	7,574.599	21.71	0.9963	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.26090	2.474	21.71	0.0036	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,439.86090	7,584.574	21.71	0.9964	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.23780	2.450	21.71	0.0036	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,449.83780	7,594.550	21.71	0.9964	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,375.54860	1,289.025	17.03	0.6342	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			579.14860	643.625	17.03	0.3658	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,369.77790	1,283.502	17.04	0.6325	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			583.37790	648.102	17.04	0.3675	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,381.33750	1,294.565	17.03	0.6358	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			574.93750	639.165	17.03	0.3642	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,358.72100	1,286.591	17.32	0.5670	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			948.82100	1,030.291	17.32	0.4330	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,353.86430	1,281.923	17.32	0.5657	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			953.96430	1,035.623	17.32	0.4343	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,363.59240	1,291.279	17.31	0.5684	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			943.69240	1,024.979	17.31	0.4316	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,513.02560	1,440.390	17.37	0.5602	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,152.42560	1,239.090	17.37	0.4398	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,508.38940	1,435.912	17.37	0.5590	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,157.78940	1,244.612	17.37	0.4410	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,517.68220	1,444.879	17.36	0.5614	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,147.08220	1,233.579	17.36	0.4386	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,247.82960	2,149.530	17.09	0.6113	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,329.32960	1,414.230	17.09	0.3887	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,242.94480	2,144.789	17.10	0.6104	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,334.44480	1,419.489	17.10	0.3896	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,252.72450	2,154.291	17.09	0.6122	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,324.22450	1,408.991	17.09	0.3878	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												85,014,829.60	4,924	206,118
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12028		0.12073			0.0000	0.00	0	91
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12257		0.12300			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12488		0.12534			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13594		0.13659			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	206
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.12270	0.156	25.84	0.0006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,926.72270	3,971.656	25.84	0.9994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00620	0.009	25.84	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,926.60620	4,971.509	25.84	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.75130	1.998	25.84	0.0061	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,928.35130	2,973.498	25.84	0.9939	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,366.20390	1,330.824	16.07	0.8786	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			66.00390	74.024	16.07	0.1214	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			684.24700	662.953	18.04	0.5985	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			384.04700	406.153	18.04	0.4015	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			311.55470	302.400	19.90	0.3329	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,011.35470	1,045.600	19.90	0.6671	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			996.84470	969.426	18.31	0.6369	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			462.44470	481.426	18.31	0.3631	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			578.06080	560.423	19.91	0.4284	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,043.66080	1,072.423	19.91	0.5716	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,657.90440	1,619.440	16.58	0.8518	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			123.50440	131.440	16.58	0.1482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,726.65720	1,692.281	19.12	0.6186	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,067.85720	1,098.281	19.12	0.3814	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,361.05990	1,329.799	20.43	0.5132	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,702.25990	1,735.799	20.43	0.4868	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,175.08440	2,129.928	16.81	0.7453	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			516.28440	535.928	16.81	0.2547	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	206

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/08/2017	Foreign Exchange Future			15.55260		15.66770			0.0000	0.00	0	20,000
€ / R	On	29/08/2017	Foreign Exchange Future			15.59030		15.70840			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.65530		15.77690			0.0000	56,609,564.80	3,616	108,741
€ / R	On	27/09/2017	Foreign Exchange Future			15.68600		15.80800			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.78610		15.90730			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.89240		16.01190			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.96020		16.08040			0.0000	159,602.00	10	31,775
€ / R	On	27/12/2017	Foreign Exchange Future			15.99140		16.11240			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.10990		16.23350			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.26550		16.39150			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.56810		16.69660			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.90390		18.05910			0.0000	0.00	0	0
Total € / R Future												56,769,166.80	3,626	174,824
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			346.42790	456.728	20.03	0.7842	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			64.12790	59.328	20.03	0.2158	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			55.99640	109.690	17.39	0.2699	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			554.39640	489.990	17.39	0.7301	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			83.19320	125.272	16.13	0.2435	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,696.56660	3,819.326	27.34	0.9902	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.46280	4.621	27.40	0.0098	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,706.56280	3,829.321	27.40	0.9902	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.47050	4.631	27.29	0.0098	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,686.57050	3,809.331	27.29	0.9902	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			760.09320	680.572	16.13	0.7565	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.46660	4.626	27.34	0.0098	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			156.80540	207.462	15.96	0.3298	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			654.80540	583.462	15.96	0.6702	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			244.58170	294.765	15.60	0.3603	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			731.88170	660.865	15.60	0.6397	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			317.37960	367.043	15.47	0.3718	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			819.27960	749.443	15.47	0.6282	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,141.61070	2,242.923	18.85	0.8505	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			50.34260	57.078	15.12	0.0830	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			897.63800	976.645	16.75	0.6171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			448.03800	406.845	16.75	0.3829	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			153.11270	134.137	18.84	0.1504	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,132.71270	2,233.937	18.84	0.8496	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			152.01070	133.123	18.85	0.1495	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			43.46930	49.808	15.46	0.0726	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			803.70750	879.352	16.54	0.5860	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			494.10750	449.552	16.54	0.4140	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			154.22550	135.156	18.83	0.1514	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,123.82550	2,224.956	18.83	0.8486	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,000.74260	1,887.278	15.12	0.9170	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			13.29200	17.463	23.42	0.0219	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,342.89200	5,467.263	23.42	0.9781	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,123.86930	2,010.008	15.46	0.9274	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			387.48740	438.590	15.48	0.3850	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			879.88740	809.990	15.48	0.6150	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			488.70300	543.357	15.56	0.4076	104,867,920.30	193,000	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			922.20300	853.257	15.56	0.5924	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,732.66250	1,631.774	14.89	0.7981	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			201.16250	226.274	14.89	0.2019	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,724.97670	1,624.293	14.89	0.7964	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			203.47670	228.793	14.89	0.2036	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,740.36690	1,639.271	14.88	0.7998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			198.86690	223.772	14.88	0.2002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,589.87730	1,493.003	14.96	0.7650	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			248.37730	277.503	14.96	0.2350	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,553.45930	1,457.686	14.98	0.7560	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			261.95930	292.186	14.98	0.2440	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			432.45670	467.941	15.24	0.2939	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,622.53060	1,529.700	15.25	0.7045	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			435.93060	471.600	15.25	0.2955	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,635.60040	1,542.400	15.24	0.7077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			429.00040	464.300	15.24	0.2923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,629.05670	1,536.041	15.24	0.7061	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,192.39310	2,107.356	16.31	0.6477	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,003.29310	1,073.456	16.31	0.3523	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,187.36630	2,102.460	16.32	0.6466	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,008.26630	1,078.561	16.32	0.3534	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,197.44120	2,112.263	16.31	0.6487	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			998.34120	1,068.363	16.31	0.3513	0.00	0	0
Total € / R Option												104,867,920.30	193,000	290,158
Total € / R												161,637,087.10	196,626	464,982
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.49610		10.55230			0.0000	986,633.40	94	25,409
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.63580		10.69060			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.77180		10.82890			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.90360		10.96230			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.43700		11.51170			0.0000	0.00	0	0
Total AU\$ / R Future												986,633.40	94	33,799
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.55840	4.309	20.49	0.0170	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,622.25840	1,678.209	20.49	0.9830	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.46250	4.234	20.54	0.0167	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,632.16250	1,688.134	20.54	0.9833	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.36900	4.161	20.58	0.0164	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,642.06900	1,698.061	20.58	0.9836	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,278.97910	1,325.081	17.52	0.8388	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			98.38960	89.758	17.53	0.1595	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,287.78960	1,333.958	17.53	0.8405	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			100.78160	92.019	17.50	0.1630	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,270.18160	1,316.219	17.50	0.8370	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			99.57910	90.881	17.52	0.1612	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,000.22810	961.014	14.54	0.7641	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			161.32810	179.214	14.54	0.2359	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			992.72710	953.676	14.54	0.7614	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			163.82710	181.876	14.54	0.2386	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			985.25670	946.369	14.54	0.7587	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			166.35670	184.568	14.54	0.2413	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			355.52600	387.904	14.22	0.3652	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			819.25990	792.610	14.20	0.6403	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			346.95990	379.010	14.20	0.3597	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			813.52770	787.042	14.21	0.6376	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			351.22770	383.442	14.21	0.3624	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			807.82600	781.504	14.22	0.6348	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			631.14830	666.468	14.12	0.3861	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,132.91740	1,093.320	14.11	0.6175	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			621.21740	656.320	14.11	0.3825	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,127.86960	1,088.384	14.11	0.6157	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			626.16960	661.384	14.11	0.3843	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,122.84830	1,083.468	14.12	0.6139	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												986,633.40	94	33,799
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49440		10.53040			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.65630		10.69060			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.81020		10.84760			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			31.79230	28.332	16.85	0.1028	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			791.39230	823.932	16.85	0.8972	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			30.95900	27.509	16.86	0.1002	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			800.55900	833.109	16.86	0.8998	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			32.64650	29.177	16.83	0.1054	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			782.24650	814.777	16.83	0.8946	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			448.60480	432.730	14.62	0.5670	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			298.00480	316.430	14.62	0.4330	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			443.46140	427.692	14.63	0.5627	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			302.86140	321.392	14.63	0.4373	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			453.79540	437.811	14.61	0.5713	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			293.19540	311.511	14.61	0.4287	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			947.90700	924.717	14.25	0.7556	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			170.30700	184.517	14.25	0.2444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			940.61160	917.552	14.26	0.7528	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			173.01160	187.352	14.26	0.2472	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			955.22990	931.910	14.25	0.7584	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			167.62990	181.710	14.25	0.2416	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			13.66610		13.76350			0.0000	0.00	0	2,758
CHF / R	On	18/12/2017	Foreign Exchange Future			13.94640		14.04240			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.22890		14.33010			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.52600		15.62920			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			13.41590	12.950	19.50	0.0372	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,639.91590	1,736.850	19.50	0.9628	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			13.26150	12.817	19.56	0.0367	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,649.76150	1,746.716	19.56	0.9633	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			13.57260	13.086	19.45	0.0376	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,630.07260	1,726.986	19.45	0.9624	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			547.18310	515.310	16.58	0.4960	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			534.78310	598.910	16.58	0.5040	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			542.71550	511.277	16.59	0.4932	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			540.31550	604.877	16.59	0.5068	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			551.68040	519.376	16.56	0.4988	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			529.28040	592.976	16.56	0.5012	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			802.35470	761.824	16.32	0.5428	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			622.25470	682.924	16.32	0.4572	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			797.77700	757.459	16.33	0.5406	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			627.67700	688.559	16.33	0.4594	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			806.96030	766.213	16.31	0.5449	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			616.86030	677.313	16.31	0.4551	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			968.14020	1,023.485	16.86	0.3665	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,867.48080	1,819.131	16.85	0.6358	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			958.28080	1,013.131	16.85	0.3642	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,862.40400	1,814.301	16.85	0.6347	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			963.20400	1,018.301	16.85	0.3653	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,857.34020	1,809.485	16.86	0.6335	0.00	0	0
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			1.97920		1.98020			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99740		1.99770			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01320		2.01400			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00770		2.01220			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			48.32220	47.865	18.68	0.0862	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,846.32220	1,855.865	18.68	0.9138	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			62.75500	63.154	18.49	0.1095	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,660.75500	1,671.154	18.49	0.8905	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			55.08280	55.017	18.59	0.0972	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,753.08280	1,763.017	18.59	0.9028	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,068.37340	1,069.589	15.84	0.6382	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			491.37340	495.589	15.84	0.3618	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,012.12390	1,013.149	15.90	0.6175	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			535.12390	539.149	15.90	0.3825	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			958.07580	958.893	15.96	0.5968	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			581.07580	584.893	15.96	0.4032	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			647.11590	654.693	15.87	0.3592	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,503.31880	1,506.167	15.83	0.6718	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			563.31880	574.167	15.83	0.3282	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,444.35940	1,445.610	15.85	0.6564	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			604.35940	613.610	15.85	0.3436	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,387.11590	1,386.693	15.87	0.6408	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,974.29830	1,958.137	16.83	0.5695	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,652.29830	1,681.137	16.83	0.4305	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,931.15340	1,913.850	16.86	0.5609	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,709.15340	1,736.850	16.86	0.4391	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,018.35470	2,003.326	16.80	0.5782	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,596.35470	1,626.326	16.80	0.4218	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			2.10640		2.12280			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14810		2.16430			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41450		2.43640			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			1,665.97500	1,520.441	16.97	0.9023	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			37.97500	56.441	16.97	0.0977	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,572.74420	1,431.562	16.93	0.8865	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			44.74420	67.562	16.93	0.1135	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,760.15780	1,610.875	17.01	0.9165	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			32.15780	46.875	17.01	0.0835	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,721.20100	1,603.109	16.13	0.7525	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			278.20100	322.109	16.13	0.2475	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,872.86350	1,749.357	16.09	0.7842	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			229.86350	268.357	16.09	0.2158	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	18/12/2017	Foreign Exchange Option	2.01	Call			1,796.20760	1,675.371	16.11	0.7686	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			253.20760	294.371	16.11	0.2314	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			978.67010	1,038.481	17.03	0.2687	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,776.99830	3,623.321	17.07	0.7244	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,012.99830	1,078.321	17.07	0.2756	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,909.07520	3,748.998	17.03	0.7379	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			945.07520	1,003.998	17.03	0.2621	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,842.67010	3,683.481	17.03	0.7313	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			1.70270		1.70840			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73080		1.73630			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75670		1.76280			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88370		1.89180			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			17.65430	18.740	21.62	0.0388	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,333.65430	2,391.740	21.62	0.9612	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			15.47000	16.744	21.86	0.0348	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,431.47000	2,489.744	21.86	0.9652	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			13.56850	14.985	22.11	0.0313	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,529.56850	2,587.985	22.11	0.9687	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			563.51000	543.062	17.21	0.4346	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			900.51000	935.062	17.21	0.5654	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			529.99650	510.449	17.35	0.4143	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			966.99650	1,002.449	17.35	0.5857	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			599.06430	577.679	17.06	0.4555	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			836.06430	869.679	17.06	0.5445	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,020.40230	995.854	16.70	0.5551	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			792.40230	828.854	16.70	0.4449	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			975.20540	951.626	16.80	0.5377	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			847.20540	884.626	16.80	0.4623	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,067.45290	1,041.902	16.61	0.5726	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			739.45290	774.902	16.61	0.4274	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,336.55670	2,300.973	16.91	0.6502	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,118.55670	1,163.973	16.91	0.3498	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,437.91100	2,400.961	16.75	0.6690	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,019.91100	1,063.961	16.75	0.3310	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,386.66080	2,350.400	16.83	0.6595	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,068.66080	1,113.400	16.83	0.3405	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												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
KES / R	On	18/09/2017	Foreign Exchange Future			0.12710		0.12750			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12620		0.12720			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12460		0.12670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12340		0.12580			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11580		0.12060			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			1.67520		1.68090			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70260		1.70800			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72940		1.73510			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86850		1.87740			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			9.68760		9.76910			0.0000	0.00	0	10,000
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.73290		9.81850			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.85800		9.94250			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.97860		10.06660			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.56980		10.67330			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			170.05340	245.217	21.69	0.7497	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			46.53530	40.647	21.73	0.2402	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			177.43530	253.047	21.73	0.7598	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			44.03980	38.570	21.77	0.2304	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			184.93980	260.970	21.77	0.7696	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			49.15340	42.817	21.69	0.2503	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			802.62340	880.911	18.25	0.9113	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			32.83270	25.239	18.22	0.0933	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			784.33270	862.339	18.22	0.9067	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			31.96710	24.515	18.23	0.0909	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			793.46710	871.615	18.23	0.9091	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			31.12340	23.811	18.25	0.0887	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			444.33790	403.561	16.07	0.5394	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			311.83790	355.561	16.07	0.4606	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			439.23840	398.778	16.08	0.5352	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			316.73840	360.778	16.08	0.4648	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			449.47860	408.385	16.07	0.5436	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			306.97860	350.385	16.07	0.4564	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			829.78150	774.758	15.31	0.6966	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			213.18150	246.158	15.31	0.3034	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			822.90790	768.186	15.30	0.6936	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			216.30790	249.586	15.30	0.3064	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			836.68920	781.360	15.31	0.6997	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			210.08920	242.760	15.31	0.3003	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,258.02700	1,194.333	14.95	0.6605	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			504.72700	544.533	14.95	0.3395	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,252.20790	1,188.662	14.95	0.6586	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			508.90790	548.862	14.95	0.3414	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,263.87150	1,200.029	14.95	0.6623	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			500.57150	540.229	14.95	0.3377	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	20,000
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30130		1.29750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31490		1.31100			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32830		1.32450			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35010		1.34930			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			725.00000	687.000		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			825.00000	787.000		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			625.00000	587.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			110.00000	149.000		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			10.00000	49.000		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			90.00000	51.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			245.00000	283.000		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			145.00000	183.000		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			45.00000	83.000		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			293.00000	301.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			193.00000	201.000		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			393.00000	401.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/09/2017	Foreign Exchange Future			1.29760		1.30430			0.0000	0.00	0	0
QUANTO £On	18/12/2017	Foreign Exchange Future			1.30140		1.30820			0.0000	0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future			1.30550		1.31230			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			1.17660		1.18190			0.0000	17,649.00	15	2,630
QUANTO €On	18/12/2017	Foreign Exchange Future			1.18230		1.18770			0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18860		1.19390			0.0000	0.00	0	0
Total QUANTO € / \$ Future											17,649.00	15	2,630
Total QUANTO € / \$											17,649.00	15	2,630
RAIN On	18/09/2017	Foreign Exchange Future			23,453.15000		23,572.31000			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			9.75980		9.79960			0.0000	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Future			10.79280		10.84800			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			280.30570	266.387	15.49	0.6041	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Put			120.70570	146.587	15.49	0.3959	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Call			274.26260	260.607	15.49	0.5964	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Put			124.66260	150.807	15.49	0.4036	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Call			286.43140	272.245	15.48	0.6118	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Put			116.83140	142.445	15.48	0.3882	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call			1,329.26380	1,298.070	14.98	0.6831	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put			481.26380	505.270	14.98	0.3169	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call			1,323.33570	1,292.209	14.98	0.6813	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put			485.33570	509.409	14.98	0.3187	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call			1,335.21730	1,303.945	14.98	0.6849	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put			477.21730	501.145	14.98	0.3151	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Future			3.72550		3.74270			0.0000	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Future			3.64320		3.65680			0.0000	0.00	0	0
TRY / R On	14/06/2019	Foreign Exchange Future			3.47950		3.50430			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			204.06280	192.010	15.03	0.8373	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			11.36280	16.510	15.03	0.1627	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			195.39480	183.679	14.98	0.8239	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			12.69480	18.179	14.98	0.1761	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			213.09660	200.520	15.09	0.8497	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			10.39660	15.020	15.09	0.1503	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			240.88830	233.247	14.73	0.6392	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			104.08830	110.047	14.73	0.3608	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			234.68520	227.201	14.71	0.6300	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			107.88520	114.001	14.71	0.3700	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			247.18370	239.385	14.74	0.6484	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			100.38370	106.185	14.74	0.3516	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			283.26600	273.864	15.50	0.5201	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			298.96600	314.364	15.50	0.4799	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			279.02780	269.755	15.51	0.5148	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			304.72780	320.255	15.51	0.4852	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			274.84190	265.702	15.52	0.5095	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			310.54190	326.202	15.52	0.4905	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			1.44940		1.43910			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42530		1.41570			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40150		1.39070			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22770		1.20190			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,502,596,769.10	110,448	1,858,390
Total Options												222,191,466.96	501,691	3,233,990
Grand Total:												1,724,788,236.06	612,139	5,092,380