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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2017

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			13.45780		13.36150			0.0000	270,098,046.00	20,070	0
\$ / R On 15/08/2017 Foreign Exchange Future			13.49330		13.35710			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.49220		13.36950			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.49450		13.36180			0.0000	0.00	0	0
\$ / R On 25/08/2017 Foreign Exchange Future			13.51250		13.49020			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.52130		13.38850			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.52350		13.39070			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.52570		13.39290			0.0000	0.00	0	8,325
\$ / R On 07/09/2017 Foreign Exchange Future			13.54110		13.40820			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.56540		13.43230			0.0000	338,782,299.60	24,974	828,653
\$ / R On 27/09/2017 Foreign Exchange Future			13.58570		13.45230			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.58800		13.45460			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.59030		13.45680			0.0000	1,318,259.10	97	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.62190		13.48790			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.64370		13.50970			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.65230		13.51830			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.68030		13.54630			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.68890		13.55490			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.72050		13.58620			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.72470		13.59040			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.75620		13.62160			0.0000	0.00	0	1,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Future			13.76260		13.62790			0.0000	110,995,369.00	8,065	127,682
\$ / R	On	22/12/2017	Foreign Exchange Future			13.77100		13.63620			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.78150		13.64660			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.79410		13.65910			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.80880		13.67370			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.85500		13.71950			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.85710		13.72160			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.88230		13.74650			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.88650		13.75070			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.95280		13.81560			0.0000	20,998,964.00	1,505	89,754
\$ / R	On	25/04/2018	Foreign Exchange Future			14.02950		13.89070			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.06270		13.92310			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.07100		13.93120			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.14060		13.99980			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			14.16930		14.02800			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			14.25540		14.11270			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.32970		14.18610			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.45100		14.30580			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.51690		14.37100			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.64670		14.49910			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71690		14.56850			0.0000	14,716,900.00	1,000	3,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.90410		14.75330			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.80570		15.63240			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.92300		15.74640			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.04530		15.86540			0.0000	0.00	0	184,000
Total \$ / R Future												756,909,837.70	55,711	1,441,462
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			9.80410	0.000	11.63	0.0000	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			171.30410	257.800	11.63	1.0000	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			390.36290	292.200	11.63	1.0000	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			1.86290	0.000	11.63	0.0000	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			89.90240	171.050	15.87	0.7278	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			92.80240	37.750	15.87	0.2722	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			35.25240	13.001	18.50	0.1035	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			222.35240	336.301	18.50	0.8965	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			29.94160	14.043	18.76	0.0994	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			279.44160	386.243	18.76	0.9006	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			148.73970	236.361	16.95	0.7797	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			69.23970	34.161	16.95	0.2203	0.00	0	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			340.37310	451.920	19.50	0.9294	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			20.87310	9.720	19.50	0.0706	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			225.57280	128.149	15.29	0.5909	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			45.07280	70.349	15.29	0.4091	0.00	0	23,076
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			104.06200	54.733	16.39	0.3006	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			115.86200	199.233	16.39	0.6994	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			0.00000	138.191	15.48	0.4429	2,763,824.00	20,000	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call		0.00000	190.691	15.48	0.5571	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		247.79530	171.524	15.20	0.4747	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		136.29530	192.824	15.20	0.5253	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,451.74170	3,318.938	31.42	0.9991	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		0.24170	0.238	31.42	0.0009	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put		55.89130	30.923	14.41	0.1356	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call		396.59130	504.423	14.41	0.8644	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		42.22020	22.815	14.40	0.1035	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		465.12020	578.515	14.40	0.8965	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put		11.34110	8.011	16.93	0.0323	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call		969.54110	1,099.111	16.93	0.9677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.69200	1.788	28.98	0.0046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,949.39200	3,816.388	28.98	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.69360	1.790	29.04	0.0046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,959.39360	3,826.390	29.04	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.69030	1.787	28.92	0.0046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		1,681.16080	1,553.309	20.03	0.9480	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		309.32740	386.963	15.33	0.6362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		227.02740	171.563	15.33	0.3638	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		916.58730	1,041.539	15.49	0.9450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		24.28730	16.139	15.49	0.0550	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		83.93290	57.169	14.79	0.1634	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		262.44020	201.406	15.42	0.4046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		274.74020	346.806	15.42	0.5954	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		424.59840	517.760	15.05	0.7469	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		142.29840	102.360	15.05	0.2531	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		13.46080	18.709	20.03	0.0520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		27.21030	36.786	19.23	0.0956	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		589.87870	492.639	16.73	0.6643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		122.17870	158.040	16.73	0.3357	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		363.90740	449.431	15.19	0.6931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		181.60740	134.031	15.19	0.3069	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		556.23290	662.569	14.79	0.8366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		248.37430	314.738	15.51	0.5601	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		404.96960	323.267	15.93	0.5380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		187.26960	238.667	15.93	0.4620	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		69.67350	46.567	14.70	0.1392	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		601.97350	711.967	14.70	0.8608	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,334.91030	1,211.386	19.23	0.9044	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		24.99320	16.619	15.46	0.0565	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		520.34450	428.227	16.44	0.6218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		142.64450	183.627	16.44	0.3782	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		1,192.56980	1,322.126	16.29	0.9754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		10.26980	6.726	16.29	0.0246	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		296.07430	229.338	15.51	0.4399	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		393.49230	482.878	15.12	0.7204	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			670.47870	568.165	17.05	0.7073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			102.77870	133.565	17.05	0.2927	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			883.61500	771.992	17.86	0.7955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			65.91500	87.392	17.86	0.2045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			907.29320	1,032.019	15.46	0.9435	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			10.58890	6.937	16.26	0.0253	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			278.51310	215.101	15.47	0.4222	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			260.81310	330.501	15.47	0.5778	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			135.16300	96.707	15.02	0.2428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			437.46300	532.107	15.02	0.7572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			161.19230	117.478	15.12	0.2796	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			28.81280	19.227	15.32	0.0645	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,241.10550	1,371.159	16.42	0.9787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			8.80550	5.759	16.42	0.0213	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			621.72280	522.377	16.86	0.6821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			114.02280	147.777	16.86	0.3179	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,182.88890	1,312.337	16.26	0.9747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			1.64710	1.815	23.59	0.0056	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			203.55380	152.052	15.26	0.3351	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			335.85380	417.452	15.26	0.6649	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			193.67820	246.490	15.86	0.4732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			391.37820	311.090	15.86	0.5268	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			861.11280	984.627	15.32	0.9355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			439.79220	354.657	16.09	0.5652	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			512.81070	421.294	16.41	0.6169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			145.11070	186.694	16.41	0.3831	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,155.98800	1,036.033	18.70	0.8710	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			38.28800	51.433	18.70	0.1290	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,069.34710	2,936.415	23.59	0.9944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			57.02270	75.897	18.08	0.1813	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,315.90130	1,192.702	19.17	0.9014	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			28.20130	38.102	19.17	0.0986	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,109.60940	990.789	18.56	0.8605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			41.90940	56.189	18.56	0.1395	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			172.09220	220.057	16.09	0.4348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			16.43160	22.819	19.85	0.0621	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			953.94110	1,079.743	15.60	0.9506	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			21.64110	14.343	15.60	0.0494	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			431.00070	524.906	15.04	0.7521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			138.70070	99.506	15.04	0.2479	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			954.72270	840.497	18.08	0.8187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			49.93470	33.902	14.77	0.1070	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,437.26720	1,568.803	17.22	0.9873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			4.96720	3.403	17.22	0.0127	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			308.07150	239.130	15.53	0.4517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			240.37150	304.530	15.53	0.5483	0.00	0	5,980

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	15.00	Put			1,584.13160	1,457.419	19.85	0.9379	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			2.27570	3.091	21.62	0.0099	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			839.85640	729.743	17.70	0.7800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			72.15640	95.143	17.70	0.2200	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,569.34540	3,436.367	26.65	0.9951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			1.64540	1.767	26.65	0.0049	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			682.23470	799.302	14.77	0.8930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,081.94690	963.853	18.48	0.8539	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,287.45920	1,164.769	19.09	0.8966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			29.75920	40.169	19.09	0.1034	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			526.81240	630.563	14.84	0.8194	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			94.51240	65.163	14.84	0.1806	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,569.97570	2,437.691	21.62	0.9901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.66260	0.855	30.33	0.0022	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			284.32170	357.978	15.40	0.6071	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			252.02170	192.578	15.40	0.3929	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,599.34780	3,466.367	26.84	0.9951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			1.64780	1.767	26.84	0.0049	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			44.24690	59.253	18.48	0.1461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			857.29340	746.564	17.76	0.7863	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,369.33630	3,236.374	25.43	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			1.63630	1.774	25.43	0.0052	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,567.70000	986,434.600	30.33	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	30.33	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,568.36260	4,435.455	30.33	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			1.65840	1.839	22.98	0.0058	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			58.06550	77.248	18.06	0.1840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			945.76550	831.848	18.06	0.8160	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			158.06250	202.754	16.25	0.4084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			475.76250	387.354	16.25	0.5916	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			69.59340	91.964	17.76	0.2137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,939.39030	3,806.387	28.92	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			725.94900	844.894	14.91	0.9054	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			43.64900	29.494	14.91	0.0946	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			155.38700	199.444	16.28	0.4033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			483.08700	394.044	16.28	0.5967	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,969.35840	2,836.439	22.98	0.9942	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			330.60500	264.811	15.77	0.4443	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			282.90500	350.511	15.77	0.5557	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,680.32120	3,547.095	25.80	0.9930	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			2.62120	2.796	25.80	0.0070	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			178.82650	136.201	15.32	0.2822	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			453.42650	544.201	15.32	0.7178	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			125.56550	92.742	15.12	0.2114	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			562.36550	663.042	15.12	0.7886	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			252.48180	203.570	15.62	0.3357	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			460.38180	545.470	15.62	0.6643	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,388.34730	1,274.261	19.04	0.8215	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			88.04730	107.961	19.04	0.1785	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,936.80500	3,803.904	23.32	0.9874	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			5.10500	6.204	23.32	0.0126	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			793.73100	701.163	17.38	0.6422	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			212.03100	253.463	17.38	0.3578	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			741.86770	844.234	15.11	0.7964	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			143.56770	111.934	15.11	0.2036	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			388.45160	326.828	16.02	0.4249	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			406.75160	479.128	16.02	0.5751	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			337.59890	282.203	15.81	0.3665	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			523.89890	602.503	15.81	0.6335	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			720.55020	635.169	16.98	0.5797	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			295.45020	344.069	16.98	0.4203	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			436.11760	375.629	16.11	0.4098	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			522.31760	596.129	16.11	0.5902	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,161.24050	4,031.518	22.31	0.9797	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			7.44050	12.018	22.31	0.0203	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			455.57590	394.080	16.19	0.4189	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			515.97590	588.780	16.19	0.5811	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			474.62260	414.799	16.27	0.4125	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			566.22260	640.999	16.27	0.5875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			32.59870	40.647	22.90	0.0539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,694.69870	3,568.047	22.90	0.9461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			247.35240	285.146	18.31	0.3127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,219.45240	1,122.546	18.31	0.6873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			32.37600	40.392	22.92	0.0536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,704.47600	3,577.792	22.92	0.9464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			636.02630	564.570	16.70	0.4911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			463.92630	527.170	16.70	0.5089	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,243.77530	1,146.112	18.37	0.6932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			241.67530	278.712	18.37	0.3068	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			32.15500	40.140	22.93	0.0533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,714.25500	3,587.540	22.93	0.9467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			294.88390	250.608	15.62	0.2957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			772.78390	863.208	15.62	0.7043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			802.43630	894.884	15.53	0.7192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			274.53630	232.285	15.53	0.2808	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			0.00000	969.658	17.91	0.6451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			0.00000	332.258	17.91	0.3549	332,258.00	1,000	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			755.40150	844.606	15.67	0.6953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			307.50150	262.006	15.67	0.3047	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			738.32830	826.308	15.72	0.6863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			320.42830	273.708	15.72	0.3137	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			212.07860	245.083	18.71	0.2750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,384.17860	1,282.483	18.71	0.7250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,312.09070	1,430.055	14.86	0.8895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			84.19070	67.455	14.86	0.1105	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			637.21250	717.453	16.03	0.6285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			409.31250	354.853	16.03	0.3715	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			338.13650	289.783	15.78	0.3258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			716.03650	802.383	15.78	0.6742	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,112.34750	1,223.030	15.09	0.8376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			134.44750	110.430	15.09	0.1624	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,648.94820	1,542.025	19.33	0.7749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			166.84820	194.625	19.33	0.2251	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,994.49070	1,881.385	19.97	0.8269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			122.39070	143.985	19.97	0.1731	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,478.26950	1,604.025	15.27	0.9137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			60.36950	51.425	15.27	0.0863	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,908.88350	2,038.706	16.24	0.9541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			30.98350	26.106	16.24	0.0459	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			425.35270	484.495	16.92	0.4778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			707.45270	631.895	16.92	0.5222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,230.18610	1,345.407	14.96	0.8701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			102.28610	82.807	14.96	0.1299	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			790.47340	882.111	15.57	0.7133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			282.57340	239.511	15.57	0.2867	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			501.91180	569.629	16.52	0.5381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			574.01180	507.029	16.52	0.4619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,681.64320	2,560.026	21.16	0.8949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			69.54320	82.626	21.16	0.1051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,554.37420	1,448.476	19.11	0.7583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			182.27420	211.076	19.11	0.2417	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			460.85910	402.374	16.19	0.4020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			588.75910	664.974	16.19	0.5980	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,672.57140	1,800.475	15.71	0.9350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			44.67140	37.875	15.71	0.0650	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			727.11470	814.278	15.75	0.6802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			329.21470	281.678	15.75	0.3198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,657.61420	1,550.603	19.35	0.7764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			165.51420	193.203	19.35	0.2236	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			343.64310	393.526	17.47	0.4068	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			895.74310	810.926	17.47	0.5932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,606.78650	3,480.424	22.75	0.9430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			34.68650	43.024	22.75	0.0570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			864.30600	961.734	15.41	0.7480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			236.40600	199.134	15.41	0.2520	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,449.49980	4,321.477	23.93	0.9671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			17.39980	24.077	23.93	0.0329	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			368.95150	421.791	17.28	0.4296	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			831.05150	749.191	17.28	0.5704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,577.51730	3,451.254	22.70	0.9420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			35.41730	43.854	22.70	0.0580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			261.16160	300.780	18.17	0.3269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,163.26160	1,068.180	18.17	0.6731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,237.48800	3,112.517	22.11	0.9279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			45.38800	55.116	22.11	0.0721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			351.87740	402.729	17.41	0.4143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			873.97740	790.129	17.41	0.5857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			662.65550	744.929	15.94	0.6438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			384.75550	332.329	15.94	0.3562	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			396.15130	452.077	17.10	0.4533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			768.25130	689.477	17.10	0.5467	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,538.51830	3,412.390	22.63	0.9406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			36.41830	44.990	22.63	0.0594	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			83.21560	98.583	20.77	0.1234	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,455.31560	2,335.983	20.77	0.8766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			647.29170	728.343	15.99	0.6346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			399.39170	345.743	15.99	0.3654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			267.33040	307.757	18.11	0.3332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,139.43040	1,045.157	18.11	0.6668	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,977.39650	2,853.608	21.66	0.9144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			55.29650	66.209	21.66	0.0856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,645.84030	3,519.348	22.82	0.9444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			33.74030	41.948	22.82	0.0556	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,405.47300	4,278.063	24.13	0.9619	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			21.67300	29.063	24.13	0.0381	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			466.48500	408.474	16.24	0.4006	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			602.68500	679.474	16.24	0.5994	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			547.30420	484.367	16.43	0.4393	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			553.90420	625.867	16.43	0.5607	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			439.50210	384.732	16.06	0.3762	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			668.60210	748.832	16.06	0.6238	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			812.82160	901.935	15.71	0.6903	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			339.12160	293.135	15.71	0.3097	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,353.35850	1,256.349	18.49	0.6917	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			267.05850	305.149	18.49	0.3083	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,452.22150	1,352.460	18.72	0.7124	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			245.92150	281.260	18.72	0.2876	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			851.74920	940.552	15.84	0.6786	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			382.24920	335.552	15.84	0.3214	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			405.07640	356.712	15.92	0.3344	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			824.57640	911.712	15.92	0.6656	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			772.40700	856.218	16.08	0.6394	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			452.90700	401.218	16.08	0.3606	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			840.79290	928.928	15.87	0.6734	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			391.29290	343.928	15.87	0.3266	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			339.87930	296.587	15.69	0.2954	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			911.47930	1,003.687	15.69	0.7046	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,993.64250	1,887.861	19.67	0.7783	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			195.24250	224.961	19.67	0.2217	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			941.59350	865.095	17.39	0.5479	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			488.09350	547.395	17.39	0.4521	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			929.08090	853.436	17.36	0.5421	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			499.78090	559.936	17.36	0.4579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,132.85910	1,235.941	15.63	0.7401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			317.25910	283.141	15.63	0.2599	0.00	0	88,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,931.72050	1,830.855	19.34	0.7284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			287.32050	323.655	19.34	0.2716	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,642.99690	1,546.597	18.80	0.6819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,795.40410	3,669.653	22.39	0.8881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			110.61980	122.017	22.41	0.1115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,805.01980	3,679.217	22.41	0.8885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,785.79060	3,660.093	22.37	0.8877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,765.83640	1,667.399	19.05	0.7025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			321.43640	360.199	19.05	0.2975	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,540.47620	2,428.902	20.23	0.8041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			196.07620	221.702	20.23	0.1959	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			111.00410	122.453	22.39	0.1119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			145.59000	129.535	15.21	0.1450	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			905.20830	992.621	16.09	0.6503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			489.60830	439.821	16.09	0.3497	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			677.22530	749.120	16.87	0.5354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			771.62530	706.320	16.87	0.4646	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			111.39060	122.893	22.37	0.1123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			945.24810	871.984	17.30	0.5212	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,899.06340	2,025.060	15.17	0.9097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			83.46340	72.259	15.17	0.0903	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,398.01910	2,288.582	20.03	0.7889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			213.61910	241.382	20.03	0.2111	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,561.19000	1,682.335	15.21	0.8550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			280.98290	316.609	19.39	0.2666	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			984.69010	1,076.733	15.85	0.6849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			419.09010	373.933	15.85	0.3151	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,088.69840	1,189.793	15.69	0.7249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			343.09840	306.993	15.69	0.2751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			580.84810	644.784	17.30	0.4788	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			168.22660	148.075	15.22	0.1612	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,179.11960	2,073.383	19.71	0.7628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			244.71960	276.183	19.71	0.2372	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,482.11970	1,389.893	18.47	0.6521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			387.71970	432.693	18.47	0.3479	0.00	0	8,395

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,965.38290	1,863.809	19.39	0.7334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			348.59690	389.397	18.80	0.3181	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			915.46660	1,003.495	16.05	0.6549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			479.86660	430.695	16.05	0.3451	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			441.93930	395.240	15.93	0.3266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			957.53930	1,048.040	15.93	0.6734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,483.82660	1,600.875	15.22	0.8388	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,554.47260	1,462.953	18.45	0.6386	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			445.17260	492.453	18.45	0.3614	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,218.28670	2,113.745	19.58	0.7405	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			298.98670	333.245	19.58	0.2595	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,114.93540	1,039.348	17.54	0.5321	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			638.03540	702.048	17.54	0.4679	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,047.98600	975.287	17.38	0.5123	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			679.18600	746.287	17.38	0.4877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,688.57340	2,578.041	19.99	0.7594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			308.37340	338.641	19.99	0.2406	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,640.15130	1,549.704	18.42	0.6198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			529.95130	580.304	18.42	0.3802	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,023.89940	1,111.155	16.38	0.6232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			664.09940	610.555	16.38	0.3768	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,344.18520	1,450.521	15.76	0.7338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			394.38520	359.921	15.76	0.2662	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,718.84440	1,833.637	15.16	0.8293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			219.04440	193.037	15.16	0.1707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,021.68130	3,160.266	14.51	0.9739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.88130	19.666	14.51	0.0261	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,375.69830	1,483.130	15.72	0.7428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			375.89830	342.530	15.72	0.2572	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			996.35120	1,081.946	16.47	0.6119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			696.55120	641.346	16.47	0.3881	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,401.29830	1,509.600	15.69	0.7500	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			361.49830	329.000	15.69	0.2500	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,663.41240	1,572.340	18.46	0.6238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			523.21240	572.940	18.46	0.3762	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			196.55760	210.683	21.82	0.1547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,906.75760	3,780.083	21.82	0.8453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			197.67640	211.936	21.79	0.1556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,887.87640	3,761.336	21.79	0.8444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,948.93370	1,852.051	18.97	0.6688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			448.73370	492.651	18.97	0.3312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			197.11420	211.310	21.81	0.1551	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,897.31420	3,770.710	21.81	0.8449	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			862.52940	800.959	16.86	0.4348	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			910.52940	990.259	16.86	0.5652	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,285.62630	1,209.732	17.63	0.5217	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			778.32630	845.132	17.63	0.4783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,215.43250	3,356.828	14.08	0.9688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			29.33250	27.128	14.08	0.0312	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,934.39000	2,044.184	14.75	0.8314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			248.29000	214.484	14.75	0.1686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,454.38840	2,350.521	19.51	0.6839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			500.48840	540.221	19.51	0.3161	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,706.81750	1,815.465	15.60	0.7726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			370.71750	335.765	15.60	0.2274	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			792.28080	855.564	17.97	0.4622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,456.18080	1,375.865	17.97	0.5378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,635.62690	1,745.629	15.78	0.7547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			409.52690	375.929	15.78	0.2453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,666.62860	1,579.472	18.32	0.5753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			712.72860	769.172	18.32	0.4247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			789.33440	852.397	17.98	0.4609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,463.23440	1,382.697	17.98	0.5391	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			786.40650	849.244	18.00	0.4596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,470.30650	1,389.544	18.00	0.5404	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,475.51240	1,396.731	18.04	0.5147	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			921.31240	987.731	18.04	0.4853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			927.70830	991.223	18.29	0.4719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,626.70830	1,544.323	18.29	0.5281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			924.79820	988.070	18.30	0.4707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,633.79820	1,551.170	18.30	0.5293	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			921.89270	984.929	18.31	0.4696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,640.89270	1,558.029	18.31	0.5304	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,653.20830	1,571.545	18.32	0.5091	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,052.30830	1,118.245	18.32	0.4909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,059.15670	1,122.569	18.51	0.4794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,800.65670	1,715.669	18.51	0.5206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,056.24090	1,119.440	18.52	0.4784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,807.74090	1,722.540	18.52	0.5216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,053.33510	1,116.323	18.53	0.4773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,814.83510	1,729.423	18.53	0.5227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,582.16100	1,667.865	17.45	0.6085	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,188.86100	1,123.765	17.45	0.3915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,578.16030	1,663.626	17.46	0.6074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,194.86030	1,129.526	17.46	0.3926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,574.17260	1,659.393	17.47	0.6062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,200.87260	1,135.293	17.47	0.3938	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,161.99570	2,267.356	18.70	0.6125	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,709.59570	1,641.656	18.70	0.3875	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,170.06560	2,275.835	18.68	0.6141	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,697.66560	1,630.135	18.68	0.3859	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,166.03120	2,271.591	18.69	0.6133	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	12/06/2020	Foreign Exchange Option	15.17	Put			1,703.63120	1,635.891	18.69	0.3867	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,824.39950	1,753.007	18.86	0.3931	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,200.79950	2,306.007	18.86	0.6069	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,334.31500	2,444.051	18.90	0.6185	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,808.91500	1,738.751	18.90	0.3815	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,330.24520	2,439.826	18.91	0.6177	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,814.84520	1,744.526	18.91	0.3823	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,326.19470	2,435.598	18.91	0.6170	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,820.79470	1,750.298	18.91	0.3830	0.00	0	0
Total \$ / R Option												3,096,082.00	21,000	2,928,982
Total \$ / R												760,005,919.70	76,711	4,370,444
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.56540		13.43230			0.0000	67,827.00	5	436
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.76260		13.62790			0.0000	137,626.00	10	146
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.95280		13.81560			0.0000	0.00	0	5
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.14060		13.99980			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.90410		14.75330			0.0000	0.00	0	0
Total \$ / R MAXI Future												205,453.00	15	759
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,218.26410	1,693.426	20.12	0.0475	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			172,988.26410	160,153.427	20.12	0.9525	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,194.18740	1,659.998	20.14	0.0467	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			173,964.18740	161,119.998	20.14	0.9533	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,242.79080	1,727.560	20.10	0.0484	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			172,012.79080	159,187.560	20.10	0.9516	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			48,255.97930	54,772.501	16.60	0.5234	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			60,465.97930	53,512.501	16.60	0.4766	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			47,877.71320	54,355.473	16.62	0.5205	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			61,087.71320	54,095.473	16.62	0.4795	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			48,637.10660	55,204.568	16.58	0.5263	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			59,847.10660	52,944.568	16.58	0.4737	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			75,472.75260	83,245.790	16.58	0.5773	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			65,912.75260	59,965.790	16.58	0.4227	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			75,042.36740	82,785.837	16.59	0.5751	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			66,482.36740	60,505.837	16.59	0.4249	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			75,905.05640	83,707.720	16.56	0.5796	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			65,345.05640	59,427.720	16.56	0.4204	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			89,752.74160	97,686.653	16.80	0.5692	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			82,772.74160	76,626.653	16.80	0.4308	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			89,346.66940	97,253.844	16.82	0.5674	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			83,366.66940	77,193.844	16.82	0.4326	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			90,160.22220	98,120.917	16.79	0.5710	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			82,180.22220	76,060.917	16.79	0.4290	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			157,816.02970	166,362.590	17.46	0.6074	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			119,486.02970	112,952.590	17.46	0.3926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			157,417.25870	165,939.247	17.47	0.6062	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			120,087.25870	113,529.247	17.47	0.3938	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			158,216.09820	166,786.473	17.45	0.6085	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			118,886.09820	112,376.473	17.45	0.3915	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												205,453.00	15	759
£ / R	On 18/09/2017	Foreign Exchange Future				17.62850		17.46770			0.0000	7,474,484.00	424	190,106
£ / R	On 18/12/2017	Foreign Exchange Future				17.93860		17.77520			0.0000	0.00	0	9,877
£ / R	On 19/03/2018	Foreign Exchange Future				18.24420		18.07680			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				18.54530		18.37400			0.0000	0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future				18.85090		18.67690			0.0000	1,131,054.00	60	1,654
£ / R	On 14/06/2019	Foreign Exchange Future				19.78640		19.60710			0.0000	0.00	0	0
Total £ / R Future												8,605,538.00	484	205,090
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			90.13800	64.161	15.75	0.1379	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			857.83800	992.661	15.75	0.8621	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			568.47470	466.709	16.44	0.5620	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			236.17470	295.209	16.44	0.4380	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Put			1,120.19010	986.551	17.74	0.7923	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			704.96110	592.291	16.79	0.6359	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Call			87.89010	115.051	17.74	0.2077	0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			180.17040	227.767	16.81	0.3604	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			712.47040	599.267	16.81	0.6396	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			177.70830	224.777	16.83	0.3567	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			720.00830	606.277	16.83	0.6433	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			182.66110	230.791	16.79	0.3641	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			3.14130	4.245	21.96	0.0059	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,367.94130	7,205.645	21.96	0.9941	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			3.11070	4.205	21.96	0.0058	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,377.91070	7,215.605	21.96	0.9942	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			3.08040	4.165	21.96	0.0058	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,387.88040	7,225.565	21.96	0.9942	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,401.91330	1,523.635	16.81	0.6942	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			545.11330	499.435	16.81	0.3058	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,396.00330	1,517.202	16.81	0.6927	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			549.20330	503.002	16.81	0.3073	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,407.84160	1,530.084	16.81	0.6958	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			541.04160	495.884	16.81	0.3042	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			1,384.57100	1,495.036	17.06	0.6193	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			910.57100	849.736	17.06	0.3807	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			1,379.59370	1,489.827	17.07	0.6179	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			915.59370	854.527	17.07	0.3821	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,389.56320	1,500.259	17.05	0.6207	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			905.56320	844.959	17.05	0.3793	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	18.25	Call			1,539.59760	1,649.458	17.12	0.6065	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,112.69760	1,048.558	17.12	0.3935	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,534.85760	1,644.507	17.12	0.6053	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,117.95760	1,053.607	17.12	0.3947	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,544.34270	1,654.422	17.11	0.6077	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,107.44270	1,043.522	17.11	0.3923	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,269.56020	2,390.673	16.89	0.6470	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,292.46020	1,234.273	16.89	0.3530	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,264.59990	2,385.388	16.90	0.6462	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,297.49990	1,238.988	16.90	0.3538	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,274.53050	2,395.968	16.89	0.6479	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,287.43050	1,229.568	16.89	0.3521	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												8,605,538.00	484	206,090
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12445		0.12300			0.0000	0.00	0	91
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12683		0.12534			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12924		0.12773			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14078		0.13912			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	206
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.06620	0.030	21.29	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,700.36620	3,554.730	21.29	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00210	0.001	21.29	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,700.30210	4,554.701	21.29	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.37150	0.938	21.29	0.0036	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,701.67150	2,555.638	21.29	0.9964	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,560.52220	1,706.219	14.86	0.9511	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			26.32220	23.619	14.86	0.0489	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			808.74980	913.069	17.07	0.7244	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			274.54980	230.468	17.07	0.2756	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			375.72870	436.175	19.09	0.4360	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			841.52870	753.575	19.09	0.5640	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,123.05590	1,233.478	17.46	0.7307	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			350.55590	309.578	17.46	0.2693	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			657.61210	735.179	19.26	0.5142	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			885.11210	811.279	19.26	0.4858	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,847.32770	1,985.572	15.61	0.9178	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			74.82770	61.672	15.61	0.0822	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,816.09980	1,936.602	18.18	0.6723	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			903.89980	858.602	18.18	0.3277	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,446.42770	1,554.789	20.00	0.5621	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,534.22770	1,476.789	20.00	0.4379	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,301.92000	2,454.938	15.98	0.8010	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			389.72000	376.938	15.98	0.1990	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 Option												0.00	0	0
Total ¥ / R												0.00	0	206
€ / R	On	17/08/2017	Foreign Exchange Future			15.91230		15.70680			0.0000	0.00	0	20,000
€ / R	On	18/08/2017	Foreign Exchange Future			15.91580		15.71030			0.0000	318,316,000.00	20,000	20,000
€ / R	On	29/08/2017	Foreign Exchange Future			15.95370		15.74760			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			16.02250		15.81560			0.0000	69,169,132.50	4,317	109,460
€ / R	On	27/09/2017	Foreign Exchange Future			16.05460		15.84710			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			16.15980		15.95080			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.26810		16.05770			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.33580		16.12460			0.0000	0.00	0	32,525
€ / R	On	27/12/2017	Foreign Exchange Future			16.36770		16.15590			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.48960		16.27610			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.64930		16.43370			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.96270		16.74150			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.33630		18.09470			0.0000	0.00	0	0
Total € / R Future												387,485,132.50	24,317	196,293
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			287.97630	134.246	14.04	0.5487	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			44.77630	96.546	14.04	0.4513	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			218.46130	96.844	14.48	0.4142	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			78.76130	162.644	14.48	0.5858	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			35.97940	13.768	14.16	0.0625	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			573.57940	757.468	14.16	0.9375	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,646.78840	3,440.002	23.84	0.9936	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			776.21800	960.538	14.78	0.8975	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			60.61800	38.038	14.78	0.1025	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			2.38830	2.501	23.89	0.0064	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,656.78830	3,450.001	23.89	0.9936	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			2.38830	2.500	23.95	0.0064	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,666.78830	3,460.000	23.95	0.9936	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			2.38840	2.502	23.84	0.0064	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			127.00890	81.696	14.61	0.1757	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			664.10890	826.296	14.61	0.8243	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			213.98990	154.533	14.73	0.2338	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			744.78990	894.333	14.73	0.7662	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			286.30930	219.184	14.77	0.2638	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			834.00930	977.284	14.77	0.7362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,083.62610	1,907.253	18.42	0.8056	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			147.12930	181.721	18.43	0.1932	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,092.52930	1,915.921	18.43	0.8068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,074.72900	1,898.594	18.40	0.8044	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,037.41530	2,240.965	15.56	0.9468	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			42.81530	35.164	15.56	0.0532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			852.80030	727.622	16.06	0.5303	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			447.40030	533.422	16.06	0.4697	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			148.22610	183.053	18.42	0.1944	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			0.00000	772.204	16.17	0.5473	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.68240	14.645	21.48	0.0199	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,296.08240	5,088.845	21.48	0.9801	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,161.57210	2,366.105	15.85	0.9539	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			36.97210	30.305	15.85	0.0461	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			149.32900	184.394	18.40	0.1956	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			760.20310	642.066	15.84	0.4952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			494.80310	587.866	15.84	0.5048	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			0.00000	508.004	16.17	0.4527	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			356.02800	283.794	14.87	0.2887	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			891.92800	1,031.494	14.87	0.7113	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			455.76380	376.692	15.02	0.3210	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			931.86380	1,066.292	15.02	0.6790	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,748.41610	1,931.044	14.68	0.8528	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			184.71610	151.744	14.68	0.1472	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,611.01330	1,783.768	14.64	0.8277	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			227.31330	184.468	14.64	0.1723	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,573.95620	1,744.943	14.67	0.8198	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			240.25620	195.643	14.67	0.1802	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,756.22600	1,939.449	14.69	0.8541	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			182.52600	150.149	14.69	0.1459	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,764.05760	1,947.865	14.69	0.8553	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			180.35760	148.565	14.69	0.1447	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			408.90680	348.944	14.97	0.2367	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,653.69940	1,815.583	14.96	0.7663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			402.19940	342.883	14.96	0.2337	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,647.04670	1,808.607	14.96	0.7648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			405.54670	345.907	14.96	0.2352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,640.40680	1,801.644	14.97	0.7633	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,199.24010	2,353.857	15.80	0.6910	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			964.54010	877.557	15.80	0.3090	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,194.14480	2,348.481	15.81	0.6900	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			969.44480	882.181	15.81	0.3100	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,189.05310	2,343.117	15.82	0.6889	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			974.35310	886.817	15.82	0.3111	0.00	0	0
Total € / R Option												0.00	0	290,158
Total € / R												387,485,132.50	24,317	486,451
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.67790		10.59290			0.0000	0.00	0	25,321
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.82000		10.73430			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.95700		10.87030			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.09230		11.00400			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.63140		11.54150			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 AU\$ / R Future												0.00	0	33,711
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			2.98030	3.568	18.62	0.0159	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,580.08030	1,495.668	18.62	0.9841	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			2.92240	3.499	18.67	0.0156	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,590.02240	1,505.599	18.67	0.9844	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			2.86610	3.431	18.72	0.0153	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,599.96610	1,515.531	18.72	0.9847	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,232.63700	1,162.629	17.06	0.8057	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			95.70400	111.305	17.08	0.1923	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,241.40400	1,171.305	17.08	0.8077	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			98.18560	113.968	17.04	0.1962	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,223.88560	1,153.968	17.04	0.8038	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			96.93700	112.629	17.06	0.1943	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,033.66080	1,108.244	14.71	0.8068	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			153.36080	141.244	14.71	0.1932	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,026.01550	1,100.436	14.71	0.8044	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			155.71550	143.436	14.71	0.1956	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,018.39940	1,092.653	14.70	0.8020	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			158.09940	145.653	14.70	0.1980	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			340.11240	317.119	14.11	0.3159	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			845.86570	912.371	14.12	0.6892	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			331.86570	310.071	14.12	0.3108	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			839.97210	905.883	14.12	0.6866	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			335.97210	313.583	14.12	0.3134	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			834.11240	899.419	14.11	0.6841	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			612.05330	582.857	13.95	0.3520	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,143.84930	1,205.584	13.95	0.6516	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			602.34930	574.184	13.95	0.3484	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,138.69100	1,199.911	13.95	0.6498	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			607.19100	578.511	13.95	0.3502	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,133.55330	1,194.257	13.95	0.6480	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	33,711
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.70110		10.57080			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.86580		10.73410			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.02350		10.88940			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			26.85610	42.156	15.78	0.1523	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			746.05610	631.056	15.78	0.8477	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			26.03560	40.901	15.79	0.1485	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			755.23560	639.801	15.79	0.8515	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			27.70060	43.445	15.76	0.1561	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			736.90060	622.345	15.76	0.8439	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			464.58320	547.318	14.24	0.6561	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			270.48320	221.518	14.24	0.3439	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			459.22270	541.392	14.25	0.6519	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			275.12270	225.592	14.25	0.3481	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			469.98950	553.288	14.23	0.6604	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			265.88950	217.488	14.23	0.3396	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			975.68880	1,085.956	14.11	0.8107	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			156.28880	132.456	14.11	0.1893	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			968.25430	1,078.206	14.11	0.8082	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			158.85430	134.706	14.11	0.1918	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			983.15050	1,093.732	14.11	0.8132	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			153.75050	130.232	14.11	0.1868	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			14.11960		13.97160			0.0000	0.00	0	2,758
CHF / R	On	18/12/2017	Foreign Exchange Future			14.40970		14.25910			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.70330		14.54890			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.03430		15.85790			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			15.47570	22.321	17.39	0.0658	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,433.87570	1,292.721	17.39	0.9342	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			15.25510	21.806	17.40	0.0645	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,443.65510	1,302.206	17.40	0.9355	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			15.70030	22.847	17.37	0.0672	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,424.10030	1,283.247	17.37	0.9328	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			646.11420	735.279	15.53	0.6313	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			417.01420	355.579	15.53	0.3687	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			641.01140	729.723	15.55	0.6283	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			421.91140	360.023	15.55	0.3717	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			651.25200	740.870	15.52	0.6343	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			412.15200	351.170	15.52	0.3657	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			908.04500	1,002.149	15.46	0.6478	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			509.14500	448.849	15.46	0.3522	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			902.91480	996.655	15.48	0.6456	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			514.01480	453.355	15.48	0.3544	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			913.20010	1,007.668	15.45	0.6501	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			504.30010	444.368	15.45	0.3499	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			863.56990	805.701	16.32	0.3118	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,991.95220	2,110.967	16.30	0.6905	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			854.05220	796.667	16.30	0.3095	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,986.70420	2,105.477	16.31	0.6893	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			858.80420	801.177	16.31	0.3107	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,981.46990	2,100.001	16.32	0.6882	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			2.02980		2.01250			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.04880		2.03180			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06570		2.04850			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06310		2.04520			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			58.08330	79.126	17.38	0.1399	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,533.08330	1,381.126	17.38	0.8601	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			77.06890	103.290	17.08	0.1757	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,352.06890	1,205.289	17.08	0.8243	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			66.94040	90.738	17.25	0.1572	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,441.94040	1,292.738	17.25	0.8428	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,274.74720	1,403.380	15.54	0.7378	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			356.74720	315.380	15.54	0.2622	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,207.66350	1,332.998	15.53	0.7196	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			389.66350	344.998	15.53	0.2804	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,146.04490	1,267.854	15.59	0.7000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			428.04490	379.854	15.59	0.3000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			513.49290	473.123	15.74	0.2827	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,732.63940	1,869.353	15.77	0.7450	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			447.63940	412.353	15.77	0.2550	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,664.79260	1,799.010	15.75	0.7313	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			479.79260	442.011	15.75	0.2687	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,598.49290	1,730.123	15.74	0.7173	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,141.41860	2,256.425	16.58	0.6161	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,489.41860	1,425.425	16.58	0.3839	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,094.15640	2,207.065	16.61	0.6075	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,542.15640	1,476.065	16.61	0.3925	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,189.62050	2,306.719	16.56	0.6247	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,437.62050	1,375.719	16.56	0.3753	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			2.15690		2.12840			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.19980		2.17080			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.47490		2.44100			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,705.69790	1,984.652	16.49	0.9660	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			21.69790	15.652	16.49	0.0340	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,611.57060	1,888.168	16.37	0.9592	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			27.57060	19.168	16.37	0.0408	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,800.92940	2,081.735	16.61	0.9718	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			16.92940	12.735	16.61	0.0282	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			249.83790	196.655	15.82	0.1702	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,912.92240	2,157.277	15.78	0.8558	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			204.92240	159.277	15.78	0.1442	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,834.57390	2,075.231	15.80	0.8431	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			226.57390	177.231	15.80	0.1569	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,757.83790	1,994.655	15.82	0.8298	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,771.12570	4,029.413	16.71	0.7623	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			961.12570	880.413	16.71	0.2377	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,905.78040	4,168.675	16.71	0.7748	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			895.78040	819.675	16.71	0.2252	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,838.08280	4,098.688	16.71	0.7686	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			928.08280	849.688	16.71	0.2314	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			1.73640		1.72000			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76520		1.74840			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79180		1.77440			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.92070		1.90120			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			14.69520	14.597	18.75	0.0358	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,214.69520	2,050.597	18.75	0.9642	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			12.75150	12.080	18.84	0.0302	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,312.75150	2,148.080	18.84	0.9698	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			11.07820	10.669	19.13	0.0267	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,411.07820	2,246.669	19.13	0.9733	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			591.75900	671.797	16.60	0.5087	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			807.75900	719.797	16.60	0.4913	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			555.66900	631.908	16.74	0.4864	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			871.66900	779.908	16.74	0.5136	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			630.04730	713.974	16.46	0.5315	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			746.04730	661.974	16.46	0.4685	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,063.06360	1,170.439	16.24	0.6163	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			719.06360	652.439	16.24	0.3837	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,014.86550	1,120.263	16.34	0.5985	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			770.86550	702.263	16.34	0.4015	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,113.17020	1,222.560	16.13	0.6341	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			669.17020	604.560	16.13	0.3659	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,377.33040	2,507.180	16.51	0.6832	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,065.33040	1,000.180	16.51	0.3168	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,482.90080	2,617.793	16.39	0.7019	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			970.90080	910.793	16.39	0.2981	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,429.54070	2,561.924	16.45	0.6925	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,017.54070	954.924	16.45	0.3075	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12970		0.12840			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12910		0.12790			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12820		0.12710			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12720		0.12660			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11980		0.12670			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			1.70660		1.69310			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73480		1.72110			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76210		1.74810			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90520		1.88970			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			9.84260		9.72110			0.0000	98,426,000.00	10,000	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.89020		9.77070			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.01720		9.89660			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.14010		10.01760			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.75120		10.60590			0.0000	0.00	0	0
Total NZ\$ / R Future												98,426,000.00	10,000	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			19.21250	39.648	15.60	0.3640	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			198.11250	97.048	15.60	0.6360	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			17.92280	36.800	15.76	0.3426	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			206.82280	104.200	15.76	0.6574	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			20.59670	42.701	15.44	0.3862	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			189.49670	90.101	15.44	0.6138	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			837.11580	728.559	17.03	0.8882	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			19.05810	30.609	16.99	0.1179	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			818.35810	710.409	16.99	0.8821	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			18.42700	29.670	17.01	0.1148	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			827.72700	719.470	17.01	0.8852	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			17.81580	28.759	17.03	0.1118	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			412.53740	487.367	15.94	0.6056	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			325.93740	280.167	15.94	0.3944	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			407.55340	481.862	15.95	0.6014	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			330.95340	284.662	15.95	0.3986	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			417.56540	492.916	15.94	0.6098	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			320.96540	275.716	15.94	0.3902	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			794.19930	892.620	15.48	0.7411	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			226.59930	202.520	15.48	0.2589	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			787.43510	885.551	15.47	0.7383	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			229.83510	205.450	15.47	0.2617	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			800.99260	899.716	15.48	0.7439	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			223.39260	199.616	15.48	0.2561	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,209.40970	1,313.162	14.91	0.6911	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			523.50970	481.962	14.91	0.3089	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,203.65890	1,307.150	14.91	0.6893	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			527.75890	485.950	14.91	0.3107	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,215.18590	1,319.189	14.91	0.6928	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			519.28590	477.989	14.91	0.3072	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												98,426,000.00	10,000	10,000
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31600		1.30780			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33020		1.32180			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34350		1.33510			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36760		1.35960			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			622.00000	540.000		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			722.00000	640.000		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			522.00000	440.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			218.00000	302.000		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			118.00000	202.000		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			18.00000	102.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			351.00000	435.000		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			251.00000	335.000		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			151.00000	235.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			396.00000	476.000		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			296.00000	376.000		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			496.00000	576.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29950		1.30040			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30340		1.30430			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30760		1.30840			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			1.18110		1.17740			0.0000	1,538,973.30	1,303	1,327
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18700		1.18320			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19330		1.18950			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,538,973.30	1,303	1,327
Total QUANTO € / \$												1,538,973.30	1,303	1,327
RAIN	On	18/09/2017	Foreign Exchange Future			24,027.75000		23,761.88000			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			9.96470		9.85740			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.02910		10.90780			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			304.05330	382.639	13.81	0.7781	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			86.65330	57.939	13.81	0.2219	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			297.35910	375.123	13.82	0.7709	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			89.95910	60.423	13.82	0.2291	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			310.83110	390.229	13.80	0.7851	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			83.43110	55.529	13.80	0.2149	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,362.92290	1,451.938	14.78	0.7220	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			455.12290	422.838	14.78	0.2780	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,356.82590	1,445.653	14.78	0.7203	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			459.02590	426.553	14.78	0.2797	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,369.03990	1,458.249	14.77	0.7237	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			451.23990	419.149	14.77	0.2763	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.79690		3.76520			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.71040		3.67940			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.55280		3.48240			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			222.15820	252.994	14.67	0.9256	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			6.95820	6.094	14.67	0.0744	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			213.07740	243.528	14.50	0.9193	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			7.87740	6.628	14.50	0.0807	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			231.67280	262.505	14.85	0.9314	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			6.47280	5.605	14.85	0.0686	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			254.58510	277.750	14.78	0.6972	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			95.18510	87.350	14.78	0.3028	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			248.17620	270.826	14.74	0.6889	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			98.77620	90.426	14.74	0.3111	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			261.08520	284.756	14.82	0.7054	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			91.68520	84.356	14.82	0.2946	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			271.77840	311.087	15.41	0.5592	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			309.37840	278.287	15.41	0.4408	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			267.58770	306.367	15.41	0.5538	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			315.18770	283.567	15.41	0.4462	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			263.45070	301.701	15.41	0.5485	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			321.05070	288.901	15.41	0.4515	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			1.48530		1.47530			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.46110		1.45060			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.43400		1.42280			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.24720		1.24040			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,253,170,934.50	91,830	1,887,413
Total Options												3,096,082.00	21,000	3,230,140
Grand Total:												1,256,267,016.50	112,830	5,117,553