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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/08/2017 Foreign Exchange Future			13.17100		13.21580			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.17980		13.22460			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.18200		13.22680			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.18410		13.22890			0.0000	0.00	0	8,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.18630		13.23110			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.19480		13.23970			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.19910		13.24400			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.22250		13.26770			0.0000	327,058,537.50	24,735	766,446
\$ / R On 26/09/2017 Foreign Exchange Future			13.23960		13.28470			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.24170		13.28680			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.24380		13.28890			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.24580		13.29100			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.27510		13.32050			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.29600		13.34150			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.30430		13.34970			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.33140		13.37650			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.33970		13.38470			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.37060		13.41560			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.37470		13.41970			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.40490		13.45070			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.41090		13.45680			0.0000	20,465,033.40	1,526	130,478

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.41900		13.46510			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.42910		13.47540			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.44120		13.48780			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.45530		13.50220			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.49960		13.54760			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.50170		13.54970			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.52580		13.57440			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.52990		13.57850			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.59320		13.64290			0.0000	0.00	0	90,374
\$ / R	On	25/04/2018	Foreign Exchange Future			13.66600		13.71680			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.69750		13.74880			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.70530		13.75680			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.77160		13.82390			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.79870		13.85150			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			13.88030		13.93410			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.95130		14.00570			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.06880		14.12390			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.13270		14.18820			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.25840		14.31470			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.32650		14.38310			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.50790		14.56560			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.37010		15.44400			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.48250		15.55860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.59970		15.67830			0.0000	0.00	0	184,000
Total \$ / R Future												347,523,570.90	26,261	1,401,821
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			273.65900	308.060	19.19	0.8578	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			29.45900	19.060	19.19	0.1422	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			224.22540	254.668	18.33	0.8130	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			40.02540	25.668	18.33	0.1870	0.00	0	40,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			169.20240	124.831	15.43	0.6341	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			53.40240	53.831	15.43	0.3659	0.00	0	60,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			316.02560	345.069	15.83	0.8443	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			40.62560	24.869	15.83	0.1557	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,615.67910	3,660.505	53.26	0.9989	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.27910	0.304	53.26	0.0011	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			62.71880	63.092	14.30	0.3230	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			239.51880	195.092	14.30	0.6770	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			46.47210	48.085	14.77	0.2477	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			305.37210	262.185	14.77	0.7523	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			57.31780	60.376	14.70	0.2843	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			288.41780	246.676	14.70	0.7157	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			495.82600	453.663	15.43	0.8978	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			14.72600	17.363	15.43	0.1022	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			185.50050	197.819	14.14	0.5832	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			145.20050	112.619	14.14	0.4168	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	07/09/2017	Foreign Exchange Option	12.45	Put			4.77390	5.451	14.81	0.0326	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			798.77390	754.551	14.81	0.9674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1.04920	0.730	33.86	0.0021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,113.34920	4,158.230	33.86	0.9979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.02850	0.715	33.86	0.0020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,123.32850	4,168.215	33.86	0.9980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1.07030	0.746	33.86	0.0021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,835.72500	1,880.314	20.68	0.9890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			183.82360	164.178	15.13	0.4176	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			266.12360	291.678	15.13	0.5824	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			744.78360	701.144	13.81	0.9199	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			17.08360	18.644	13.81	0.0801	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			89.12850	101.246	14.28	0.2991	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			311.31450	338.769	15.39	0.6280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			159.01450	141.270	15.39	0.3720	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			277.21370	249.814	14.52	0.5623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			159.51370	177.314	14.52	0.4377	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			3.42500	2.814	20.68	0.0110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			7.37550	6.134	19.47	0.0234	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			688.91530	725.408	17.08	0.8492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			56.61530	47.908	17.08	0.1508	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			225.08790	202.520	14.77	0.4879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			207.38790	230.020	14.77	0.5121	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			396.82850	363.746	14.28	0.7009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			140.18800	123.968	15.60	0.3355	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			479.76230	512.518	16.22	0.7536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			97.46230	85.018	16.22	0.2464	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			72.28240	82.764	14.20	0.2586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			439.98240	405.264	14.20	0.7414	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,479.67550	1,523.634	19.47	0.9766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			17.57450	19.177	13.75	0.0823	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			611.17200	646.773	16.80	0.8188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			68.87200	59.273	16.80	0.1812	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,025.39150	980.986	15.59	0.9633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			7.69150	8.485	15.59	0.0367	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			352.48800	381.468	15.60	0.6645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			250.21290	224.377	14.59	0.5249	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			776.82670	814.927	17.34	0.8781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			44.52670	37.427	17.34	0.1219	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,006.41430	1,047.482	18.00	0.9301	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			24.11430	19.982	18.00	0.0699	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			735.27450	691.676	13.75	0.9177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			7.89980	8.711	15.53	0.0377	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			331.63220	359.862	15.49	0.6466	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			149.33220	132.361	15.49	0.3534	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			150.84040	168.019	14.50	0.4227	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		288.54040	260.519	14.50	0.5773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		182.51290	201.877	14.59	0.4751	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		20.29010	24.416	13.81	0.1003	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,074.43470	1,029.951	15.90	0.9678	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		6.73470	7.450	15.90	0.0322	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		723.75460	760.919	17.18	0.8614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		51.45460	43.419	17.18	0.1386	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,015.59980	971.211	15.53	0.9623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.98330	0.885	28.55	0.0029	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		235.86360	259.984	14.95	0.5479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		203.56360	182.484	14.95	0.4521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		101.76040	88.913	16.15	0.2558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		464.06040	496.413	16.15	0.7442	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		687.99010	646.916	13.81	0.8997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		519.76990	553.486	16.40	0.7758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		602.68790	638.129	16.76	0.8153	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		70.38790	60.629	16.76	0.1847	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,293.71050	1,336.941	18.82	0.9648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		11.41050	9.441	18.82	0.0352	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,233.28330	3,278.385	28.55	0.9971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		19.76720	16.317	18.21	0.0582	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,460.00770	1,503.915	19.40	0.9756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		7.70770	6.415	19.40	0.0244	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,245.23060	1,288.097	18.65	0.9607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		12.93060	10.597	18.65	0.0393	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		87.46990	75.986	16.40	0.2242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		4.21640	3.475	20.35	0.0136	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		782.96100	739.171	14.06	0.9282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		15.26100	16.671	14.06	0.0718	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		282.84020	255.128	14.51	0.5698	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		155.14020	172.628	14.51	0.4302	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,082.06720	1,123.817	18.21	0.9418	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		49.43120	57.429	14.07	0.1969	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,271.71350	1,227.000	17.13	0.9807	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		4.01350	4.500	17.13	0.0193	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		366.68020	396.146	15.68	0.6760	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		134.38020	118.646	15.68	0.3240	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,736.51640	1,780.975	20.35	0.9864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.79370	0.711	24.45	0.0027	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		959.59110	1,000.173	17.86	0.9217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		27.29110	22.673	17.86	0.0783	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,733.51970	3,778.603	32.64	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		1.21970	1.103	32.64	0.0031	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		517.13120	479.929	14.07	0.8031	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,216.23780	1,258.936	18.57	0.9579	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,430.53660	1,474.363	19.30	0.9740	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		8.23660	6.863	19.30	0.0260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		369.45150	337.510	14.33	0.6727	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		101.75150	115.010	14.33	0.3273	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,733.09370	2,778.211	24.45	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.29350	0.192	33.86	0.0006	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		165.78040	147.505	15.31	0.3847	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		298.08040	325.005	15.31	0.6153	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,763.53550	3,808.617	32.89	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		1.23550	1.117	32.89	0.0031	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		13.93780	11.436	18.57	0.0421	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		978.27410	1,019.057	17.92	0.9252	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,533.41920	3,578.510	31.00	0.9970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		1.11920	1.010	31.00	0.0030	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,732.30000	986,777.500	33.86	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	33.86	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,732.59350	4,777.692	33.86	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.94180	0.847	27.73	0.0028	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		20.26560	16.736	18.18	0.0596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,072.56560	1,114.236	18.18	0.9404	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		78.47380	67.884	16.58	0.2036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		560.77380	595.384	16.58	0.7964	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		25.97410	21.557	17.92	0.0748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,103.37030	4,148.246	33.86	0.9979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		557.94850	519.635	14.00	0.8309	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		40.24850	47.135	14.00	0.1691	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		76.78730	66.368	16.62	0.1997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		569.08730	603.868	16.62	0.8003	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,133.24180	3,178.347	27.73	0.9972	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		276.95490	301.002	15.22	0.5472	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		231.65490	210.602	15.22	0.4528	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		390.08510	417.774	15.85	0.6397	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		176.88510	159.474	15.85	0.3603	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,844.86770	3,889.819	29.95	0.9960	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		1.66770	1.519	29.95	0.0040	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		205.73620	223.799	14.96	0.4506	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		314.63620	287.599	14.96	0.5494	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		413.25310	382.148	14.80	0.6479	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		142.25310	156.348	14.80	0.3521	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		293.79460	311.954	15.34	0.4909	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		334.29460	307.054	15.34	0.5091	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,520.75420	1,559.272	19.17	0.9056	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		52.25420	45.272	19.17	0.0944	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,103.73500	4,148.381	24.73	0.9939	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		3.43500	2.681	24.73	0.0061	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		896.25970	927.761	17.68	0.7670	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		145.95970	132.061	17.68	0.2330	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			596.37260	562.174	14.98	0.6875	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			166.67260	177.874	14.98	0.3125	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			451.68200	474.287	16.08	0.5705	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			301.38200	278.587	16.08	0.4295	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			387.17010	407.714	15.78	0.4968	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			403.67010	379.114	15.78	0.5032	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			812.76980	842.447	17.30	0.6997	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			217.46980	202.147	17.30	0.3003	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			498.22370	520.676	16.23	0.5286	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			413.82370	391.276	16.23	0.4714	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,328.36120	4,372.365	21.32	0.9936	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			3.96120	2.965	21.32	0.0064	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			520.65360	543.415	16.36	0.5363	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			410.35360	388.115	16.36	0.4637	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			543.06080	565.638	16.53	0.5212	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			463.76080	440.538	16.53	0.4788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			19.63650	22.346	23.40	0.0333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,852.83650	3,901.446	23.40	0.9667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			194.42200	182.845	18.79	0.2302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,337.62200	1,371.945	18.79	0.7698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			19.46330	22.196	23.41	0.0330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,862.66330	3,911.296	23.41	0.9670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			720.47650	746.384	17.08	0.5965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			377.27650	357.284	17.08	0.4035	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,362.95020	1,397.527	18.85	0.7747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			189.75020	178.427	18.85	0.2253	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			19.29220	22.047	23.43	0.0328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,872.49220	3,921.147	23.43	0.9672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			343.09150	359.824	15.84	0.3965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			649.89150	620.724	15.84	0.6035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			677.06020	647.239	15.76	0.6201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			320.26020	336.339	15.76	0.3799	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,172.17860	1,204.669	18.36	0.7345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			228.97860	215.568	18.36	0.2655	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			634.01680	605.242	15.89	0.5936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			357.21680	374.342	15.89	0.4064	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			618.45380	590.070	15.94	0.5837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			371.65380	389.170	15.94	0.4163	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			165.50660	155.078	19.19	0.1992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,508.70660	1,544.178	19.19	0.8008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,157.30260	1,117.783	14.95	0.8317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			100.50260	106.883	14.95	0.1683	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			527.04580	501.114	16.24	0.5220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			470.24580	490.214	16.24	0.4780	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			391.39020	409.427	16.00	0.4294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			598.19020	570.327	16.00	0.5706	0.00	0	16,141

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	12.65	Call			964.98070	928.243	15.13	0.7640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			158.18070	167.343	15.13	0.2360	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,780.46220	1,818.145	19.72	0.8421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			127.26220	119.045	19.72	0.1579	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,135.26230	2,175.106	20.39	0.8820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			92.06230	86.006	20.39	0.1180	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,315.04170	1,273.776	14.81	0.8752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			68.24170	72.876	14.81	0.1248	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,738.54130	1,693.638	15.47	0.9383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			31.74130	32.738	15.47	0.0617	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			344.13930	325.430	17.32	0.3744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			797.33930	824.531	17.32	0.6256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,078.16810	1,039.697	15.02	0.8059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			121.36810	128.797	15.02	0.1941	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			666.08610	636.527	15.79	0.6134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			329.28610	345.627	15.79	0.3866	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			410.15530	388.939	16.87	0.4312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			653.35530	678.039	16.87	0.5688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,833.78300	2,876.905	21.65	0.9314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			50.58300	47.805	21.65	0.0686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,682.83540	1,719.787	19.53	0.8285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			139.63540	130.687	19.53	0.1715	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			527.69280	549.777	16.45	0.5094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			484.49280	460.677	16.45	0.4906	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,502.95440	1,458.426	14.83	0.9124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			46.15440	47.526	14.83	0.0876	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			608.25140	580.128	15.97	0.5771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			381.45140	399.228	15.97	0.4229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,789.39700	1,827.142	19.74	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			126.19700	118.042	19.74	0.1568	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			274.75960	259.045	17.89	0.3104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			997.95960	1,028.145	17.89	0.6896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,764.46770	3,812.855	23.25	0.9647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			21.26770	23.755	23.25	0.0353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			734.06330	702.931	15.60	0.6532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			277.26330	292.031	15.60	0.3468	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,611.64800	4,659.015	23.58	0.9840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			8.44800	9.915	23.58	0.0160	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			296.16870	279.434	17.70	0.3306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			929.36870	958.534	17.70	0.6694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,735.04210	3,783.348	23.20	0.9640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			21.84210	24.248	23.20	0.0360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			205.82460	193.632	18.64	0.2420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,279.02460	1,312.731	18.64	0.7580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,393.08130	3,440.113	22.62	0.9544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			29.88130	31.013	22.62	0.0456	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	14.15	Call		281.71270	265.661	17.83	0.3170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		974.91270	1,004.761	17.83	0.6830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		549.92310	523.350	16.16	0.5380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		443.12310	462.450	16.16	0.4620	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		319.22790	301.523	17.51	0.3520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		862.42790	890.623	17.51	0.6480	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,695.83380	3,744.025	23.13	0.9630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		22.63380	24.925	23.13	0.0370	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		61.69320	57.609	21.25	0.0816	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,604.89320	2,646.710	21.25	0.9184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		536.09820	509.912	16.21	0.5284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		459.29820	479.012	16.21	0.4716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		210.93420	198.469	18.57	0.2472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,254.13420	1,287.569	18.57	0.7528	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,131.34530	3,176.891	22.17	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		38.14530	37.791	22.17	0.0550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,803.72600	3,852.216	23.31	0.9656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		20.52600	23.116	23.31	0.0344	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,567.17600	4,613.968	23.89	0.9801	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		12.27600	12.968	23.89	0.0199	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		534.36460	556.387	16.52	0.5059	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		499.46460	475.387	16.52	0.4941	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		624.79770	648.413	16.78	0.5426	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		460.19770	437.513	16.78	0.4574	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		505.07510	525.640	16.36	0.4769	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		562.87510	536.840	16.36	0.5231	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		697.02660	667.473	16.05	0.5956	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		394.82660	412.173	16.05	0.4044	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,476.52080	1,511.794	19.06	0.7649	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		218.72080	207.094	19.06	0.2351	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,578.30250	1,613.990	19.26	0.7825	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		200.50250	189.290	19.26	0.2175	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		743.18770	712.653	16.26	0.5894	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		445.58770	463.053	16.26	0.4106	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		470.69270	488.882	16.34	0.4242	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		718.29270	688.482	16.34	0.5758	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		670.66060	642.297	16.50	0.5487	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		523.06060	542.697	16.50	0.4513	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		733.14170	702.895	16.29	0.5840	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		455.54170	473.295	16.29	0.4160	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		398.86020	414.826	16.11	0.3827	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		798.56020	766.526	16.11	0.6173	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,132.60900	2,172.424	20.19	0.8319	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		162.30900	154.124	20.19	0.1681	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,047.70460	1,077.428	17.94	0.6286	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		422.10460	403.228	17.94	0.3714	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	15/02/2018	Foreign Exchange Option	14.18	Put		1,034.57270	1,064.033	17.91	0.6227	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		433.07270	413.933	17.91	0.3773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,608.60320	1,644.250	19.13	0.7138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		341.50320	327.450	19.13	0.2862	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,101.01010	2,140.315	19.95	0.7858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		305.22380	291.995	19.42	0.2596	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		817.07920	787.297	16.56	0.5748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		554.17920	574.097	16.56	0.4252	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		513.01270	531.959	16.44	0.4062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		855.91270	825.159	16.44	0.5938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,348.68490	1,307.391	15.51	0.7798	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,016.46380	982.042	15.98	0.6660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		373.56380	388.842	15.98	0.3340	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,066.63170	2,105.673	19.89	0.7816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		249.53170	238.873	19.89	0.2184	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,772.32380	1,808.795	19.42	0.7404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,953.47210	4,002.421	23.43	0.9086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		96.03580	95.307	23.45	0.0910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,963.13580	4,012.107	23.45	0.9090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,943.81030	3,992.738	23.41	0.9083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,896.95770	1,934.583	19.62	0.7589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		279.85770	267.783	19.62	0.2411	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,686.01020	2,728.967	20.84	0.8451	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		168.91020	162.167	20.84	0.1549	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		96.37210	95.621	23.43	0.0914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		179.88900	187.342	15.43	0.1995	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		807.62430	778.085	16.59	0.5701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		564.72430	584.885	16.59	0.4299	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		599.88740	576.490	17.41	0.4568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		866.98740	893.290	17.41	0.5432	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		96.71030	95.938	23.41	0.0917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,050.16570	1,079.281	17.86	0.5965	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,745.36120	1,698.881	15.24	0.8720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		102.46120	105.681	15.24	0.1280	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,541.45010	2,583.639	20.62	0.8325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		184.35010	176.839	20.62	0.1675	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,422.78900	1,380.542	15.43	0.8005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		243.91010	233.515	19.95	0.2142	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		881.02240	849.655	16.36	0.6057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		488.12240	506.455	16.36	0.3943	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		976.84830	943.282	16.08	0.6490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		403.94830	420.082	16.08	0.3510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		513.06570	492.481	17.86	0.4035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		205.78490	214.191	15.51	0.2202	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,318.89620	2,359.744	20.28	0.8107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		211.79620	202.944	20.28	0.1893	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,681.61890	1,717.555	19.11	0.6964	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			398.41890	383.555	19.11	0.3036	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,357.16120	2,397.885	20.16	0.7870	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			263.96120	253.885	20.16	0.2130	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,225.47890	1,256.000	18.09	0.5983	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			574.27890	553.500	18.09	0.4017	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,155.55270	1,185.162	17.92	0.5795	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			612.35270	590.462	17.92	0.4205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,833.23870	2,876.421	20.61	0.7976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			277.13870	268.021	20.61	0.2024	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,767.74680	1,803.774	19.05	0.6735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			481.64680	465.374	19.05	0.3265	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			935.96150	906.854	16.92	0.5554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			752.06150	775.254	16.92	0.4446	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,229.96780	1,192.841	16.06	0.6707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			456.06780	471.241	16.06	0.3293	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,587.83130	1,545.683	15.64	0.7743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			263.93130	274.083	15.64	0.2257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,843.40500	2,788.540	13.14	0.9740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.50500	16.940	13.14	0.0260	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,259.81080	1,222.204	16.02	0.6805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			435.91080	450.604	16.02	0.3195	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			910.35100	881.879	17.01	0.5442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			786.45100	810.279	17.01	0.4558	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,284.07300	1,246.089	15.99	0.6882	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			420.17300	434.489	15.99	0.3118	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,791.60440	1,827.834	19.09	0.6771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			475.50440	459.434	19.09	0.3229	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			179.71280	176.892	22.86	0.1339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,065.81280	4,115.292	22.86	0.8661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			180.72360	177.840	22.82	0.1347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,046.82360	4,096.240	22.82	0.8653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,081.19240	2,119.374	19.54	0.7183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			405.09240	390.974	19.54	0.2817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			180.21700	177.365	22.84	0.1343	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,056.31700	4,105.765	22.84	0.8657	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			961.01610	987.605	17.39	0.5000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			832.51610	806.305	17.39	0.5000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,400.38720	1,432.537	18.18	0.5789	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			714.48720	692.837	18.18	0.4211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,031.07960	2,976.469	12.92	0.9673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.37960	25.169	12.92	0.0327	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,809.76780	1,770.968	15.70	0.7753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			304.06780	319.668	15.70	0.2247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,592.46130	2,633.683	20.09	0.7244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			458.16130	444.983	20.09	0.2756	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,585.75060	1,545.989	16.07	0.7180	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			430.05060	444.689	16.07	0.2820	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			730.27370	709.226	18.52	0.4093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,574.57370	1,607.926	18.52	0.5907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,518.03860	1,479.116	16.16	0.6998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			472.33860	487.816	16.16	0.3002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,790.98460	1,826.362	18.90	0.6253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			656.68460	637.662	18.90	0.3747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			727.57760	706.600	18.54	0.4081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,581.87760	1,615.300	18.54	0.5919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			724.88760	703.986	18.55	0.4068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,589.18760	1,622.685	18.55	0.5932	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,592.64320	1,625.627	18.61	0.5643	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			856.54320	834.427	18.61	0.4357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			866.00370	844.596	18.88	0.4253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,747.80370	1,781.896	18.88	0.5747	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			863.27930	841.936	18.89	0.4242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,755.07930	1,789.236	18.89	0.5758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			860.55900	839.280	18.90	0.4231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,762.35900	1,796.580	18.90	0.5769	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,773.29070	1,807.269	18.91	0.5533	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			987.99070	965.669	18.91	0.4467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			997.38130	975.719	19.12	0.4376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,924.28130	1,959.219	19.12	0.5624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			994.64040	973.037	19.13	0.4366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,931.54040	1,966.537	19.13	0.5634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			991.90200	970.366	19.14	0.4356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,938.80200	1,973.866	19.14	0.5644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,504.27930	1,475.118	18.10	0.5651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,298.67930	1,327.218	18.10	0.4349	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,500.44760	1,471.358	18.11	0.5640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,304.84760	1,333.458	18.11	0.4360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,496.62040	1,467.617	18.12	0.5629	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,311.02040	1,339.717	18.12	0.4371	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,072.96450	2,002.390	18.73	0.5779	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,808.96450	1,812.290	18.73	0.4221	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,080.78930	2,010.062	18.72	0.5796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,796.78930	1,799.962	18.72	0.4204	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,076.87250	2,006.222	18.72	0.5788	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,802.87250	1,806.122	18.72	0.4212	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,922.13600	1,922.580	18.84	0.4270	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,110.73600	2,035.080	18.84	0.5730	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,240.12790	2,161.622	18.86	0.5855	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,901.82790	1,901.922	18.86	0.4145	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,236.20350	2,157.763	18.86	0.5847	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,907.90350	1,908.063	18.86	0.4153	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,232.28730	2,153.922	18.87	0.5840	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,913.98730	1,914.222	18.87	0.4160	0.00	0	0
Total \$ / R Option												0.00	0	3,000,106
Total \$ / R												347,523,570.90	26,261	4,401,927
\$ / R MAXI On	18/09/2017	Foreign Exchange Future		13.22250				13.26770			0.0000	185,115.00	14	478
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.41090				13.45680			0.0000	0.00	0	159
\$ / R MAXI On	19/03/2018	Foreign Exchange Future		13.59320				13.64290			0.0000	0.00	0	6
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		13.77160				13.82390			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		14.50790				14.56560			0.0000	0.00	0	0
Total \$ / R MAXI Future												185,115.00	14	815
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				309.17630	253.600	20.85	0.0100	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				188,539.17630	193,003.600	20.85	0.9900	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				302.95650	248.420	20.89	0.0098	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				189,532.95650	193,998.420	20.89	0.9902	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				315.54950	258.910	20.82	0.0102	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				187,545.54950	192,008.910	20.82	0.9898	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				39,337.64620	37,277.872	16.98	0.4172	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				68,657.64620	71,187.872	16.98	0.5828	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				39,010.10290	36,962.786	17.00	0.4144	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				69,330.10290	71,872.787	17.00	0.5856	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				39,667.59900	37,595.619	16.96	0.4200	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				67,987.59900	70,505.619	16.96	0.5800	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				66,989.66060	64,438.024	17.10	0.4973	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				74,699.66060	77,118.024	17.10	0.5027	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				66,601.64490	64,061.241	17.11	0.4951	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				75,311.64490	77,741.241	17.11	0.5049	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				67,379.91790	64,817.026	17.08	0.4995	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				74,089.91790	76,497.026	17.08	0.5005	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				81,831.22480	79,202.790	17.33	0.5024	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				92,441.22480	95,042.790	17.33	0.4976	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				81,452.68790	78,833.672	17.35	0.5006	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				93,062.68790	95,673.672	17.35	0.4994	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				82,212.08770	79,573.710	17.32	0.5042	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				91,822.08770	94,413.710	17.32	0.4958	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				150,044.75800	147,135.763	18.11	0.5640	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				130,484.75800	133,345.763	18.11	0.4360	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				149,662.04000	146,761.690	18.12	0.5629	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				131,102.04000	133,971.690	18.12	0.4371	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				150,427.93370	147,511.825	18.10	0.5651	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				129,867.93370	132,721.825	18.10	0.4349	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												185,115.00	14	815
£ / R	On	18/09/2017	Foreign Exchange Future			17.08230		17.07320			0.0000	2,733,168.00	160	192,338
£ / R	On	18/12/2017	Foreign Exchange Future			17.37790		17.36840			0.0000	0.00	0	8,251
£ / R	On	19/03/2018	Foreign Exchange Future			17.67000		17.66440			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.95700		17.95350			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.24690		18.24500			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.15000		19.14770			0.0000	0.00	0	0
Total £ / R Future												2,733,168.00	160	205,696
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			136.43640	129.200	14.99	0.2857	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			509.63640	511.500	14.99	0.7143	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			812.09250	799.881	16.67	0.8073	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			85.29250	82.181	16.67	0.1927	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,448.59360	1,437.838	17.91	0.9432	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			976.67130	964.734	17.03	0.8585	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			21.79360	20.138	17.91	0.0568	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			58.72930	55.915	17.05	0.1391	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			985.52930	973.615	17.05	0.8609	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			57.60760	54.816	17.07	0.1367	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			994.40760	982.516	17.07	0.8633	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			59.87130	57.034	17.03	0.1415	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.18050	1.578	22.49	0.0025	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,773.78050	7,763.678	22.49	0.9975	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.15920	1.562	22.49	0.0024	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,783.75920	7,773.662	22.49	0.9976	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.13800	1.546	22.49	0.0024	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,793.73800	7,783.646	22.49	0.9976	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,144.92470	1,138.821	16.98	0.6044	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			700.52470	688.821	16.98	0.3956	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,139.71100	1,133.589	16.99	0.6026	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			705.31100	693.589	16.99	0.3974	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,150.15670	1,144.071	16.98	0.6061	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			695.75670	684.071	16.98	0.3939	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,156.54890	1,153.735	17.34	0.5394	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,103.04890	1,096.735	17.34	0.4606	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,152.15380	1,149.338	17.34	0.5380	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,108.65380	1,102.338	17.34	0.4620	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,160.95170	1,158.146	17.33	0.5408	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,097.45170	1,091.146	17.33	0.4592	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,313.92980	1,313.221	17.45	0.5357	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,318.92980	1,316.321	17.45	0.4643	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,309.74760	1,309.034	17.46	0.5345	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,324.74760	1,322.134	17.46	0.4655	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,318.16950	1,317.457	17.45	0.5368	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,313.16950	1,310.557	17.45	0.4632	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,023.47360	2,016.971	17.23	0.5928	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,505.77360	1,496.971	17.23	0.4072	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,018.91590	2,012.426	17.23	0.5919	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,511.21590	1,502.426	17.23	0.4081	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,028.04100	2,021.525	17.23	0.5937	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,500.34100	1,491.525	17.23	0.4063	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												2,733,168.00	160	206,696
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12171		0.12208			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12399		0.12438			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12635		0.12677			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13767		0.13813			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.07170	0.027	26.74	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,792.07170	3,829.527	26.74	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00260	0.001	26.74	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,792.00260	4,829.501	26.74	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.34930	0.706	26.74	0.0027	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,793.34930	2,830.206	26.74	0.9973	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,475.96440	1,437.878	15.19	0.9227	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			37.66440	38.778	15.19	0.0773	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			745.88480	710.507	17.46	0.6473	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			307.58480	311.407	17.46	0.3527	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			343.10730	311.935	19.44	0.3554	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			904.80730	912.835	19.44	0.6446	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,065.46870	1,038.189	18.09	0.6717	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			388.16870	402.989	18.09	0.3283	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			633.43930	597.762	19.78	0.4543	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			956.13930	962.562	19.78	0.5457	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,759.27090	1,730.822	16.29	0.8817	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			81.97090	95.622	16.29	0.1183	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,805.12280	1,772.841	18.90	0.6377	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			991.82280	1,006.141	18.90	0.3623	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,425.18550	1,398.446	20.34	0.5301	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,611.88550	1,631.746	20.34	0.4699	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,270.65300	2,235.846	16.55	0.7666	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			457.35300	469.146	16.55	0.2334	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	199
€ / R	On	29/08/2017	Foreign Exchange Future			15.57970		15.54050			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.64580		15.60690			0.0000	27,067,234.00	1,730	110,346

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/09/2017	Foreign Exchange Future			15.67650		15.63730			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.77690		15.73750			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.88260		15.84170			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.94700		15.90720			0.0000	1,833,905.00	115	33,343
€ / R	On	27/12/2017	Foreign Exchange Future			15.97610		15.93770			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.09570		16.05800			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.24890		16.21260			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.54970		16.51490			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.86800		17.83570			0.0000	0.00	0	0
Total € / R Future												28,901,139.00	1,845	157,997
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			40.05760	23.673	14.87	0.1352	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			370.55760	393.373	14.87	0.8648	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,874.39980	3,835.143	28.00	0.9973	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1.29200	0.937	27.87	0.0027	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,854.39200	3,815.137	27.87	0.9973	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			572.45210	596.065	13.28	0.8374	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			65.55210	50.265	13.28	0.1626	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1.29590	0.940	27.93	0.0027	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,864.39590	3,825.140	27.93	0.9973	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1.29980	0.943	28.00	0.0027	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			149.66570	127.514	13.85	0.2882	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			476.96570	494.014	13.85	0.7118	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			255.71030	231.048	14.38	0.3438	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			573.21030	587.948	14.38	0.6562	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			339.84800	315.634	14.69	0.3637	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			671.54800	688.234	14.69	0.6363	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			43.20730	39.875	14.51	0.0666	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			106.46650	107.492	18.62	0.1320	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,259.26650	2,220.492	18.62	0.8680	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			105.61310	106.627	18.64	0.1311	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,268.41310	2,229.627	18.64	0.8689	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,509.79650	5,470.084	21.87	0.9892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			107.32690	108.362	18.61	0.1329	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,250.12690	2,211.362	18.61	0.8671	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			0.00000	459.681	15.78	0.4484	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			0.00000	712.681	15.78	0.5516	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,820.40730	1,856.875	14.51	0.9334	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			391.43010	397.111	16.09	0.4004	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			974.47120	939.387	16.33	0.6325	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			351.67120	356.387	16.33	0.3675	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			333.31700	337.602	16.44	0.3518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,026.11700	990.602	16.44	0.6482	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.99650	7.084	21.87	0.0108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,944.38040	1,981.449	14.87	0.9424	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			37.18040	34.449	14.87	0.0576	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			874.23010	840.111	16.09	0.5996	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			422.95560	398.877	14.98	0.3827	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			740.65560	754.977	14.98	0.6173	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			536.82370	511.651	15.27	0.4080	0.00	0	193,111
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			794.82370	807.351	15.27	0.5920	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,434.93090	1,456.094	14.78	0.7703	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			272.33090	257.194	14.78	0.2297	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,573.25060	1,596.376	14.70	0.8044	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			220.65060	207.476	14.70	0.1956	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,399.77360	1,420.415	14.80	0.7609	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			287.17360	271.515	14.80	0.2391	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,565.78470	1,588.812	14.70	0.8026	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			223.18470	209.912	14.70	0.1974	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,580.73300	1,603.961	14.69	0.8061	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			218.13300	205.061	14.69	0.1939	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			472.61080	451.881	15.22	0.2919	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,491.22130	1,505.218	15.23	0.7065	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			476.32130	455.518	15.23	0.2935	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,484.94460	1,498.872	15.23	0.7048	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			480.04460	459.172	15.23	0.2952	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,497.51080	1,511.581	15.22	0.7081	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,062.04670	2,080.150	16.49	0.6432	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,106.34670	1,092.151	16.49	0.3568	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,071.74070	2,089.856	16.48	0.6453	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,096.04070	1,081.856	16.48	0.3547	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,066.89230	2,084.997	16.48	0.6443	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,101.19230	1,086.997	16.48	0.3557	0.00	0	0
Total € / R Option												0.00	0	270,269
Total € / R												28,901,139.00	1,845	428,266
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.49870		10.49500			0.0000	5,249,350.00	500	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.63560		10.63190			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.76820		10.76680			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.89720		10.89750			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.42090		11.42450			0.0000	0.00	0	0
Total AU\$ / R Future												5,249,350.00	500	34,161
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			1.19810	1.142	20.96	0.0059	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,676.19810	1,672.442	20.96	0.9941	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			1.17260	1.118	21.01	0.0058	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,686.17260	1,682.418	21.01	0.9942	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			1.14780	1.094	21.06	0.0057	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,696.14780	1,692.394	21.06	0.9943	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,313.49470	1,310.407	17.42	0.8541	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			74.39050	75.002	17.44	0.1442	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,322.49050	1,319.402	17.44	0.8558	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			76.41240	77.026	17.40	0.1476	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,304.51240	1,301.426	17.40	0.8524	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			75.39470	76.007	17.42	0.1459	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			951.42430	953.434	14.80	0.7656	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			174.62430	175.233	14.80	0.2344	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			944.02940	946.046	14.79	0.7629	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			177.22940	177.847	14.79	0.2371	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			936.66280	938.688	14.79	0.7602	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			179.86280	180.488	14.79	0.2398	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			381.49590	381.807	14.30	0.3656	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			780.14530	780.149	14.28	0.6400	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			372.64530	372.949	14.28	0.3600	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			774.55550	774.563	14.29	0.6372	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			377.05550	377.363	14.29	0.3628	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			768.99590	769.006	14.30	0.6344	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			669.04590	677.272	14.34	0.3891	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,083.39490	1,087.974	14.32	0.6145	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			658.89490	667.074	14.32	0.3855	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,078.46330	1,083.063	14.33	0.6127	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			663.96330	672.163	14.33	0.3873	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,073.54590	1,078.172	14.34	0.6109	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,249,350.00	500	34,161
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.51140		10.53390			0.0000	0.00	0	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.67030		10.69360			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.82340		10.84900			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			12.95820	10.603	15.91	0.0549	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			769.05820	789.204	15.91	0.9451	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			12.55120	10.261	15.96	0.0532	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			778.65120	798.861	15.96	0.9468	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			13.37930	10.959	15.86	0.0566	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			759.47930	779.559	15.86	0.9434	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			428.07230	409.168	14.08	0.5765	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			274.47230	278.868	14.08	0.4235	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			422.82130	403.987	14.09	0.5719	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			279.22130	283.687	14.09	0.4281	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			433.37070	414.397	14.07	0.5812	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			269.77070	274.097	14.07	0.4188	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			944.02310	919.767	14.10	0.7667	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			165.02310	166.367	14.10	0.2333	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			936.66720	912.442	14.10	0.7639	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			167.66720	169.042	14.10	0.2361	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			951.40890	927.122	14.10	0.7695	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			162.40890	163.722	14.10	0.2305	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	18/09/2017	Foreign Exchange Future			13.78890		13.81760			0.0000	0.00	0	3,008
CHF / R	On	18/12/2017	Foreign Exchange Future			14.06850		14.09810			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.35140		14.38470			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.64270		15.68000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	4,158
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			13.99420	10.895	21.45	0.0344	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,586.39420	1,611.995	21.45	0.9656	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			13.78920	10.729	21.49	0.0339	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,596.18920	1,621.829	21.49	0.9661	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			14.20260	11.064	21.40	0.0349	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,576.60260	1,602.164	21.40	0.9651	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			612.93740	590.144	17.84	0.5310	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			544.83740	551.644	17.84	0.4690	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			608.36480	585.670	17.85	0.5282	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			550.26480	557.170	17.85	0.4718	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			617.54130	594.644	17.83	0.5338	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			539.44130	546.144	17.83	0.4662	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			872.82370	847.139	17.22	0.5689	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			638.12370	645.739	17.22	0.4311	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			868.13390	842.514	17.23	0.5667	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			643.43390	651.114	17.23	0.4333	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			877.53600	851.791	17.21	0.5710	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			632.83600	640.391	17.21	0.4290	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			945.23860	949.710	16.62	0.3529	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,895.17130	1,862.343	16.61	0.6494	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			935.17130	939.643	16.61	0.3506	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,890.19820	1,857.370	16.61	0.6482	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			940.19820	944.670	16.61	0.3518	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,885.23860	1,852.410	16.62	0.6471	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	4,158
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98030		1.98460			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99870		2.00260			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01460		2.01870			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00950		2.01350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			20.42170	13.701	17.30	0.0368	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,774.42170	1,810.701	17.30	0.9632	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			27.36460	19.330	16.86	0.0508	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,581.36460	1,616.330	16.86	0.9492	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			23.61740	15.834	16.99	0.0424	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,677.61740	1,712.834	16.99	0.9576	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,059.90240	1,034.370	15.66	0.6473	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			433.90240	447.370	15.66	0.3527	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,000.81830	976.172	15.71	0.6255	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			474.81830	489.172	15.71	0.3745	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			944.01740	920.270	15.75	0.6035	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			518.01740	533.270	15.75	0.3965	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			618.34790	634.092	16.08	0.3556	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,525.28220	1,498.334	16.00	0.6762	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			538.28220	552.334	16.00	0.3238	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,464.46410	1,438.360	16.04	0.6604	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			577.46410	592.360	16.04	0.3396	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,405.34790	1,380.092	16.08	0.6444	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,977.96820	1,955.107	16.87	0.5709	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,642.96820	1,660.107	16.87	0.4291	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,932.58320	1,910.117	16.89	0.5622	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,697.58320	1,715.117	16.89	0.4378	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,024.26070	2,001.004	16.84	0.5796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,589.26070	1,606.004	16.84	0.4204	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			2.10690		2.10220			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14870		2.14370			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41540		2.41020			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,445.15530	1,489.452	16.17	0.9491	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			23.15530	20.452	16.17	0.0509	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,349.59690	1,392.901	15.77	0.9406	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			27.59690	23.901	15.77	0.0594	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,541.43840	1,586.539	16.56	0.9564	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			19.43840	17.539	16.56	0.0436	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,525.49180	1,552.734	15.54	0.7705	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			288.49180	265.734	15.54	0.2295	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,673.98140	1,704.022	15.52	0.8034	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			236.98140	217.022	15.52	0.1966	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,598.83700	1,627.489	15.53	0.7872	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			261.83700	240.489	15.53	0.2128	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,007.02250	993.804	16.80	0.2651	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,548.68350	3,586.965	16.84	0.7278	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,046.68350	1,032.965	16.84	0.2722	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,675.03030	3,714.129	16.80	0.7415	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			973.03030	960.129	16.80	0.2585	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,609.02250	3,647.804	16.80	0.7349	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			1.69110		1.69750			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71910		1.72550			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74540		1.75230			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86900		1.87670			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			3.59610	2.899	20.73	0.0091	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,428.59610	2,491.899	20.73	0.9909	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			3.17050	2.549	21.07	0.0079	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,528.17050	2,591.549	21.07	0.9921	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			2.80620	2.250	21.42	0.0070	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,627.80620	2,691.250	21.42	0.9930	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			475.97640	448.992	16.95	0.4001	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			920.97640	957.992	16.95	0.5999	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			445.41460	419.336	17.09	0.3791	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			990.41460	1,028.336	17.09	0.6209	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			508.59950	480.676	16.80	0.4218	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			853.59950	889.676	16.80	0.5782	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			945.73570	907.293	16.70	0.5350	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			822.73570	853.293	16.70	0.4650	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			902.20930	865.154	16.80	0.5172	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			879.20930	911.154	16.80	0.4828	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			991.12010	951.286	16.60	0.5530	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			768.12010	797.286	16.60	0.4470	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,251.75170	2,204.518	17.05	0.6375	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,184.75170	1,214.518	17.05	0.3625	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,348.66370	2,299.802	16.87	0.6566	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,081.66370	1,109.802	16.87	0.3434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,299.64040	2,251.591	16.96	0.6470	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,132.64040	1,161.591	16.96	0.3530	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/09/2017	Foreign Exchange Future			0.12770		0.12780			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12730		0.12720			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12670		0.12610			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12550			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11470		0.12450			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			1.67720		1.67350			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70440		1.70050			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73090		1.72740			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86900		1.86530			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.68990		9.70810			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.81150		9.82990			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.92980		9.95030			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.51380		10.53870			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			890.29250	907.381	17.88	0.9615	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			8.94600	7.771	17.79	0.0409	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			870.84600	887.871	17.79	0.9591	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			8.66440	7.522	17.83	0.0397	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			880.56440	897.622	17.83	0.9603	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			8.39250	7.281	17.88	0.0385	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			360.94750	348.654	15.57	0.5184	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			341.04750	347.154	15.57	0.4816	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			356.26480	344.305	15.59	0.5139	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			346.36480	352.805	15.59	0.4861	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			365.67810	353.047	15.55	0.5230	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			335.77810	341.547	15.55	0.4770	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			743.04720	726.716	15.24	0.6866	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			242.74720	246.916	15.24	0.3134	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			736.80630	720.550	15.25	0.6833	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			246.50630	250.750	15.25	0.3167	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			749.63810	733.238	15.24	0.6899	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			239.33810	243.438	15.24	0.3101	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,172.45010	1,155.342	15.05	0.6510	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			553.75010	561.542	15.05	0.3490	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,166.85350	1,149.790	15.06	0.6492	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			558.15350	565.990	15.06	0.3508	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,178.06160	1,160.915	15.05	0.6529	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	14/06/2019	Foreign Exchange Option	9.91	Put			549.36160	557.115	15.05	0.3471	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29580		1.29750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30950		1.31100			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32210		1.32410			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34730		1.34830			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			725.00000	742.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			825.00000	842.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			625.00000	642.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			110.00000	95.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			10.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			90.00000	105.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			241.00000	221.000		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			141.00000	121.000		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			41.00000	21.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			283.00000	273.000		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			183.00000	173.000		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			383.00000	373.000		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			1.29190		1.28680			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29580		1.29070			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29990		1.29480			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18330		1.17630			0.0000	0.00	0	17
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18910		1.18210			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19540		1.18840			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	17
Total QUANTO € / \$												0.00	0	17
RAIN	On	18/09/2017	Foreign Exchange Future			23,443.29000		23,444.88000			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			9.71910		9.73160			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.73650		10.75640			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			193.03060	184.049	13.18	0.5956	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			101.43060	104.949	13.18	0.4044	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			187.33720	178.438	13.20	0.5845	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			105.73720	109.338	13.20	0.4155	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			198.83490	189.773	13.17	0.6067	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			97.23490	100.673	13.17	0.3933	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,273.86470	1,261.430	15.16	0.6737	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			517.46470	524.930	15.16	0.3263	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,268.08420	1,255.686	15.16	0.6719	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			521.68420	529.187	15.16	0.3281	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,279.66000	1,267.188	15.15	0.6755	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			513.26000	520.688	15.15	0.3245	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.75650		3.74080			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67020		3.65550			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.47430		3.43710			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			195.14510	209.959	13.15	0.9418	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			4.34510	3.459	13.15	0.0582	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			185.88490	200.541	13.08	0.9333	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			5.08490	4.041	13.08	0.0667	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			204.75480	219.674	13.42	0.9469	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			3.95480	3.174	13.42	0.0531	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			233.05400	241.477	14.25	0.6703	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			97.55400	91.277	14.25	0.3297	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			226.89190	235.118	14.24	0.6608	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			101.39190	94.918	14.24	0.3392	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			239.31540	247.932	14.26	0.6796	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			93.81540	87.731	14.26	0.3204	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			249.33330	265.204	15.33	0.5159	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			332.23330	310.904	15.33	0.4841	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			245.40600	261.058	15.34	0.5105	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			338.30600	316.758	15.34	0.4895	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			241.53320	256.967	15.35	0.5051	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			344.43320	322.667	15.35	0.4949	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			1.45090		1.45690			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42510		1.43140			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40340		1.40930			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.26890		1.27640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												384,592,342.90	28,780	1,809,621
Total Options												0.00	0	3,271,375
Grand Total:												384,592,342.90	28,780	5,080,996