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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2017

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			13.21220		13.17100			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.22090		13.17980			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.22310		13.18200			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.22530		13.18410			0.0000	26,450,600.00	2,000	6,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.22740		13.18630			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.23600		13.19480			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.24030		13.19910			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.26390		13.22250			0.0000	402,161,448.00	30,320	763,638
\$ / R On 26/09/2017 Foreign Exchange Future			13.28100		13.23960			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.28310		13.24170			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.28520		13.24380			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.28730		13.24580			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.31650		13.27510			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.33730		13.29600			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.34540		13.30430			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.37160		13.33140			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.37970		13.33970			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.41000		13.37060			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.41410		13.37470			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.44460		13.40490			0.0000	0.00	0	1,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Future			13.45080		13.41090			0.0000	47,077,800.00	3,500	129,978
\$ / R	On	22/12/2017	Foreign Exchange Future			13.45890		13.41900			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.46910		13.42910			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.48130		13.44120			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.49560		13.45530			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.54040		13.49960			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.54240		13.50170			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.56690		13.52580			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.57100		13.52990			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.63500		13.59320			0.0000	76,765,050.00	5,630	87,374
\$ / R	On	25/04/2018	Foreign Exchange Future			13.70830		13.66600			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.74000		13.69750			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.74800		13.70530			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.81470		13.77160			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.84210		13.79870			0.0000	1,661,052.00	120	255
\$ / R	On	13/08/2018	Foreign Exchange Future			13.92430		13.88030			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.99500		13.95130			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.11180		14.06880			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.17540		14.13270			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.30040		14.25840			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.36800		14.32650			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.54840		14.50790			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.40840		15.37010			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.52070		15.48250			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.63780		15.59970			0.0000	0.00	0	184,000
Total \$ / R Future												554,115,950.00	41,570	1,393,553
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			308.05990	261.688	18.02	0.8705	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			19.05990	13.888	18.02	0.1295	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			254.66850	207.994	17.06	0.8172	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			25.66850	20.194	17.06	0.1828	0.00	0	40,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			124.83150	140.438	14.84	0.7391	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			53.83150	28.238	14.84	0.2609	0.00	0	60,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			345.06880	300.460	14.66	0.8459	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			24.86880	21.360	14.66	0.1541	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,660.50450	3,619.344	55.27	0.9991	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.30450	0.244	55.27	0.0009	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			63.09190	42.074	13.80	0.2562	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			195.09190	215.174	13.80	0.7438	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			48.08490	32.733	14.55	0.1937	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			262.18490	288.033	14.55	0.8063	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			60.37630	42.689	14.41	0.2300	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			246.67630	270.089	14.41	0.7700	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			453.66290	488.721	15.49	0.9260	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			17.36290	11.321	15.49	0.0740	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			197.81870	158.855	13.10	0.5464	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			112.61870	114.855	13.10	0.4536	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			5.45150	3.728	14.95	0.0237	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			754.55150	794.028	14.95	0.9763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.73050	0.749	34.20	0.0021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,158.23050	4,116.849	34.20	0.9979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.71540	0.734	34.20	0.0021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,168.21540	4,126.834	34.20	0.9979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.74600	0.765	34.20	0.0022	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,880.31380	1,838.358	20.06	0.9906	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			164.17770	168.148	14.43	0.4423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			291.67770	254.248	14.43	0.5577	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			701.14440	737.226	13.57	0.9380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			18.64440	13.326	13.57	0.0620	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			101.24600	79.208	13.68	0.2605	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			338.76950	299.813	14.69	0.6075	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			141.26950	143.713	14.69	0.3925	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			249.81370	261.661	13.93	0.5974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			177.31370	147.761	13.93	0.4026	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			2.81380	2.258	20.06	0.0094	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			6.13430	5.195	18.85	0.0210	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			725.40780	682.685	16.49	0.8466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			47.90780	46.585	16.49	0.1534	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			202.52050	209.236	14.06	0.5186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			230.02050	195.336	14.06	0.4814	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			363.74600	383.108	13.68	0.7395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			123.96830	125.341	14.92	0.3527	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			512.51840	470.469	15.56	0.7444	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			85.01840	84.369	15.56	0.2556	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			82.76400	63.208	13.60	0.2204	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			405.26400	427.108	13.60	0.7796	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,523.63430	1,481.295	18.85	0.9790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			19.17650	13.722	13.51	0.0638	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			646.77300	603.833	16.15	0.8150	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			59.27300	57.733	16.15	0.1850	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			980.98550	1,019.805	15.39	0.9726	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			8.48550	5.905	15.39	0.0274	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			381.46830	341.441	14.92	0.6473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			224.37730	234.448	13.99	0.5580	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			814.92690	772.041	16.76	0.8774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			37.42690	35.941	16.76	0.1226	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,047.48220	1,004.666	17.43	0.9317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			19.98220	18.566	17.43	0.0683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			691.67650	727.622	13.51	0.9362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			8.71090	6.067	15.33	0.0282	0.00	0	5,250

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	13.45	Put			359.86150	320.343	14.81	0.6277	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			132.36150	134.243	14.81	0.3723	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			168.01860	139.208	13.90	0.3869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			260.51860	273.108	13.90	0.6131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			201.87730	170.548	13.99	0.4420	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			24.41580	15.928	13.20	0.0738	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,029.95050	1,069.067	15.71	0.9761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			7.45050	5.167	15.71	0.0239	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			760.91880	718.115	16.60	0.8596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			43.41880	42.015	16.60	0.1404	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			971.21090	1,009.967	15.33	0.9718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.88530	0.644	27.85	0.0022	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			259.98440	223.842	14.25	0.5202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			182.48440	187.742	14.25	0.4798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			88.91330	88.435	15.48	0.2658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			496.41330	454.535	15.48	0.7342	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			646.91580	679.828	13.20	0.9262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			553.48570	511.072	15.74	0.7686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			638.12940	595.223	16.12	0.8111	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			60.62940	59.123	16.12	0.1889	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,336.94150	1,294.428	18.24	0.9672	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			9.44150	8.328	18.24	0.0328	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,278.38530	3,236.744	27.85	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			16.31660	14.997	17.65	0.0563	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,503.91540	1,461.550	18.78	0.9780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			6.41540	5.450	18.78	0.0220	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,288.09740	1,245.619	18.11	0.9629	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			10.59740	9.519	18.11	0.0371	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			75.98570	74.972	15.74	0.2314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			3.47530	2.830	19.73	0.0117	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			739.17080	775.763	13.83	0.9448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			16.67080	11.863	13.83	0.0552	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			255.12810	267.343	13.91	0.6052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			172.62810	143.444	13.91	0.3948	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,123.81660	1,081.097	17.65	0.9437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			57.42920	41.919	13.47	0.1610	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,226.99970	1,266.986	16.96	0.9859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			4.49970	3.086	16.96	0.0141	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			396.14560	355.807	14.99	0.6599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			118.64560	119.707	14.99	0.3401	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,780.97530	1,738.930	19.73	0.9883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.71070	0.472	23.61	0.0019	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,000.17340	957.308	17.30	0.9231	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			22.67340	21.208	17.30	0.0769	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,778.60290	3,736.958	32.08	0.9974	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			1.10290	0.858	32.08	0.0026	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			479.92920	505.819	13.47	0.8390	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,258.93600	1,216.414	18.03	0.9600	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,474.36310	1,431.958	18.68	0.9764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			6.86310	5.858	18.68	0.0236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			337.51010	355.227	13.73	0.7112	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			115.01010	91.327	13.73	0.2888	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,778.21070	2,736.572	23.61	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.19190	0.195	34.20	0.0006	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			147.50500	150.352	14.62	0.4064	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			325.00500	286.452	14.62	0.5936	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,808.61740	3,766.973	32.34	0.9974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			1.11740	0.873	32.34	0.0026	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			11.43600	10.314	18.03	0.0400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,019.05690	976.210	17.35	0.9266	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,578.51040	3,536.867	30.39	0.9976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			1.01040	0.767	30.39	0.0024	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,777.50000	986,736.100	34.20	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	34.20	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,777.69190	4,736.295	34.20	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.84700	0.606	27.00	0.0022	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			16.73560	15.403	17.62	0.0577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,114.23560	1,071.503	17.62	0.9423	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			67.88400	66.589	15.93	0.2092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			595.38400	552.689	15.93	0.7908	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			21.55690	20.110	17.35	0.0734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,148.24600	4,106.865	34.20	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			519.63480	547.449	13.40	0.8649	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			47.13480	33.549	13.40	0.1351	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			66.36830	65.026	15.97	0.2050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			603.86830	561.126	15.97	0.7950	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,178.34700	3,136.707	27.00	0.9978	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			301.00200	264.549	14.56	0.5236	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			210.60200	215.549	14.56	0.4764	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			417.77410	378.056	15.20	0.6237	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			159.47410	161.156	15.20	0.3763	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,889.81870	3,848.019	29.13	0.9969	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			1.51870	1.119	29.13	0.0031	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			223.79940	193.150	14.41	0.4222	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			287.59940	298.350	14.41	0.5778	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			382.14830	398.098	14.25	0.6790	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			156.34830	130.798	14.25	0.3210	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			311.95400	276.749	14.72	0.4692	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			307.05400	313.249	14.72	0.5308	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,559.27240	1,515.779	18.66	0.9071	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	23/10/2017	Foreign Exchange Option	14.81	Call			45.27240	43.079	18.66	0.0929	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,148.38100	4,106.480	23.74	0.9954	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			2.68100	1.880	23.74	0.0046	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			927.76150	883.603	17.08	0.7645	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			132.06150	129.003	17.08	0.2355	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			562.17410	578.437	14.46	0.7115	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			177.87410	153.037	14.46	0.2885	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			474.28720	434.703	15.46	0.5566	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			278.58720	280.103	15.46	0.4434	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			407.71450	372.255	15.24	0.4810	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			379.11450	383.855	15.24	0.5190	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			842.44710	800.283	16.76	0.6947	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			202.14710	199.983	16.76	0.3053	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			520.67550	484.587	15.76	0.5164	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			391.27550	394.587	15.76	0.4836	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,372.36480	4,332.587	20.91	0.9943	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.96480	2.587	20.91	0.0057	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			543.41500	507.269	15.89	0.5247	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			388.11500	391.369	15.89	0.4753	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			565.63760	531.037	16.14	0.5098	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			440.53760	445.637	16.14	0.4902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			22.34610	20.184	22.87	0.0310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,901.44610	3,859.384	22.87	0.9690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			182.84460	180.947	18.39	0.2321	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,371.94460	1,330.147	18.39	0.7679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			22.19590	20.036	22.88	0.0308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,911.29590	3,869.236	22.88	0.9692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			746.38420	709.043	16.69	0.5881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			357.28420	359.843	16.69	0.4119	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,397.52670	1,355.650	18.45	0.7729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			178.42670	176.450	18.45	0.2271	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			22.04690	19.890	22.90	0.0306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,921.14690	3,879.090	22.90	0.9694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			359.82450	332.166	15.49	0.3818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			620.72450	632.966	15.49	0.6182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			647.23900	660.389	15.42	0.6351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			336.33900	309.589	15.42	0.3649	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,204.66850	1,163.529	17.96	0.7312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			215.56850	214.330	17.96	0.2688	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			605.24170	616.948	15.54	0.6081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			374.34170	346.148	15.54	0.3919	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			590.07000	601.250	15.59	0.5980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			389.17000	360.450	15.59	0.4020	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			155.07780	153.188	18.81	0.2004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,544.17780	1,502.388	18.81	0.7996	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	12.40	Call			1,117.78250	1,145.074	14.68	0.8452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			106.88250	94.274	14.68	0.1548	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			501.11360	509.168	15.88	0.5347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			490.21360	458.368	15.88	0.4653	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			409.42660	380.018	15.65	0.4154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			570.32660	580.818	15.65	0.5846	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			928.24290	951.106	14.85	0.7791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			167.34290	150.306	14.85	0.2209	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,818.14460	1,776.037	19.34	0.8420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			119.04460	116.837	19.34	0.1580	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,175.10590	2,132.934	20.02	0.8828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			86.00590	83.734	20.02	0.1172	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,273.77570	1,304.087	14.56	0.8870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			72.87570	63.287	14.56	0.1130	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,693.63780	1,730.004	15.41	0.9437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			32.73780	29.204	15.41	0.0563	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			325.43050	327.054	16.93	0.3818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			824.53050	786.254	16.93	0.6182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,039.69710	1,065.266	14.75	0.8202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			128.79710	114.466	14.75	0.1798	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			636.52660	649.311	15.45	0.6283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			345.62660	318.511	15.45	0.3717	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			388.93890	392.466	16.48	0.4408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			678.03890	641.666	16.48	0.5592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,876.90490	2,834.968	21.27	0.9329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			47.80490	45.768	21.27	0.0671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,719.78710	1,677.759	19.16	0.8280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			130.68710	128.559	19.16	0.1720	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			549.77730	515.712	16.06	0.4977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			460.67730	466.512	16.06	0.5023	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,458.42600	1,493.268	14.74	0.9197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			47.52600	42.468	14.74	0.0803	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			580.12780	590.962	15.62	0.5913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			399.22780	370.162	15.62	0.4087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,827.14200	1,785.030	19.36	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			118.04200	115.830	19.36	0.1568	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			259.04510	258.851	17.50	0.3153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,028.14510	988.051	17.50	0.6847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,812.85500	3,770.771	22.73	0.9669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			23.75500	21.571	22.73	0.0331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			702.93080	717.960	15.26	0.6687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			292.03080	267.160	15.26	0.3313	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,659.01450	4,618.273	23.19	0.9850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			9.91450	9.074	23.19	0.0150	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			279.43380	279.779	17.31	0.3363	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			958.53380	918.979	17.31	0.6637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,783.34830	3,741.257	22.69	0.9662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			24.24830	22.057	22.69	0.0338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			193.63150	191.938	18.24	0.2444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,312.73150	1,271.138	18.24	0.7556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,440.11310	3,397.985	22.15	0.9565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			31.01310	28.785	22.15	0.0435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			265.66090	265.638	17.43	0.3222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,004.76090	964.839	17.43	0.6778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			523.35020	532.192	15.80	0.5512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			462.45020	431.392	15.80	0.4488	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			301.52340	302.475	17.12	0.3585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			890.62340	851.675	17.12	0.6415	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,744.02540	3,701.926	22.63	0.9653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			24.92540	22.726	22.63	0.0347	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			57.60950	55.533	20.88	0.0803	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,646.70950	2,604.733	20.88	0.9197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			509.91180	518.276	15.85	0.5413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			479.01180	447.476	15.85	0.4587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			198.46930	196.872	18.18	0.2498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,287.56930	1,246.072	18.18	0.7502	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,176.89100	3,134.800	21.74	0.9469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			37.79100	35.600	21.74	0.0531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,852.21600	3,810.141	22.79	0.9679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			23.11600	20.941	22.79	0.0321	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,613.96760	4,573.356	23.58	0.9809	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			12.96760	12.256	23.58	0.0191	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			556.38730	522.827	16.15	0.4944	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			475.38730	481.727	16.15	0.5056	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			648.41270	613.644	16.43	0.5325	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			437.51270	442.744	16.43	0.4675	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			525.64020	494.422	16.04	0.4650	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			536.84020	545.722	16.04	0.5350	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			667.47340	680.503	15.76	0.6086	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			412.17340	384.903	15.76	0.3914	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,511.79400	1,470.587	18.72	0.7626	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			207.09400	206.187	18.72	0.2374	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,613.99040	1,572.986	18.95	0.7804	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			189.29040	188.586	18.95	0.2196	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			712.65270	727.012	16.02	0.6012	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			463.05270	436.612	16.02	0.3988	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			488.88220	461.622	16.10	0.4127	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			688.48220	702.022	16.10	0.5873	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			642.29690	654.248	16.25	0.5598	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			542.69690	513.848	16.25	0.4402	0.00	0	168,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			702.89500	716.926	16.05	0.5957	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			473.29500	446.526	16.05	0.4043	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			414.82640	390.193	15.88	0.3707	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			766.52640	782.593	15.88	0.6293	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,172.42420	2,130.852	19.91	0.8309	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			154.12420	153.252	19.91	0.1691	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,077.42770	1,040.423	17.68	0.6223	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			403.22770	407.323	17.68	0.3777	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,064.03340	1,027.288	17.65	0.6163	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			413.93340	418.288	17.65	0.3837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			982.04190	1,002.031	15.80	0.6768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			388.84190	367.031	15.80	0.3232	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,105.67280	2,064.891	19.67	0.7792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			238.87280	239.891	19.67	0.2208	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,808.79500	1,769.190	19.21	0.7370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,002.42120	3,958.048	23.11	0.9098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			95.30740	92.734	23.13	0.0899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,012.10740	3,967.734	23.13	0.9101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,992.73840	3,948.365	23.09	0.9095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,934.58320	1,894.432	19.41	0.7560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			267.78320	269.432	19.41	0.2440	673,580.25	2,500	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,728.96660	2,686.716	20.60	0.8442	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			162.16660	161.716	20.60	0.1558	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			95.62120	93.048	23.11	0.0902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			187.34230	174.865	15.31	0.1902	437,163.75	2,500	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			778.08510	792.676	16.40	0.5801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			584.88510	557.676	16.40	0.4199	2,788,381.00	5,000	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			576.49040	585.289	17.20	0.4648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			893.29040	860.289	17.20	0.5352	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			95.93840	93.365	23.09	0.0905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,079.28120	1,044.052	17.64	0.5898	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,698.88120	1,733.838	15.20	0.8786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			105.68120	98.838	15.20	0.1214	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,583.63890	2,541.642	20.39	0.8314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			176.83890	176.642	20.39	0.1686	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,380.54230	1,409.865	15.31	0.8098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			233.51510	234.421	19.72	0.2164	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			849.65510	866.204	16.17	0.6161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			506.45510	481.204	16.17	0.3839	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			943.28240	962.287	15.90	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			420.08240	397.287	15.90	0.3402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			492.48120	499.052	17.64	0.4102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			214.19070	200.454	15.39	0.2105	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,359.74370	2,318.230	20.06	0.8090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			202.94370	203.230	20.06	0.1910	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	19/03/2018	Foreign Exchange Option	14.91	Put			1,644.25000	1,604.721	18.90	0.7100	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			327.45000	329.722	18.90	0.2900	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,140.31510	2,099.421	19.72	0.7836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			291.99500	294.190	19.21	0.2630	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			787.29710	802.148	16.37	0.5849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			574.09710	547.148	16.37	0.4151	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			531.95930	506.045	16.25	0.3960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			825.15930	841.045	16.25	0.6040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,307.39070	1,335.454	15.39	0.7895	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,717.55500	1,678.811	18.91	0.6923	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			383.55500	387.111	18.91	0.3077	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,397.88540	2,357.152	19.97	0.7847	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			253.88540	255.452	19.97	0.2153	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,256.00020	1,221.084	17.91	0.5923	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			553.50020	561.084	17.91	0.4077	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,185.16210	1,150.993	17.74	0.5731	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			590.46210	598.993	17.74	0.4269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,876.42130	2,835.194	20.45	0.7956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			268.02130	269.894	20.45	0.2044	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,803.77430	1,765.925	18.88	0.6693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			465.37430	470.625	18.88	0.3307	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			906.85390	922.361	16.78	0.5635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			775.25390	747.661	16.78	0.4365	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,192.84100	1,216.523	15.97	0.6793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			471.24100	451.823	15.97	0.3207	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,545.68300	1,575.442	15.57	0.7821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			274.08300	260.742	15.57	0.2179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,788.53960	2,831.238	13.26	0.9748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.93960	16.538	13.26	0.0252	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,222.20440	1,246.447	15.93	0.6890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			450.60440	431.747	15.93	0.3110	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			881.87900	896.771	16.86	0.5521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			810.27900	782.071	16.86	0.4479	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,246.08890	1,270.782	15.90	0.6967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			434.48890	416.082	15.90	0.3033	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,827.83400	1,789.856	18.93	0.6729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			459.43400	464.556	18.93	0.3271	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			176.89230	176.328	22.66	0.1343	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,115.29230	4,071.628	22.66	0.8657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			177.84040	177.290	22.63	0.1350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,096.24040	4,052.590	22.63	0.8650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,119.37370	2,080.568	19.38	0.7147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			390.97370	395.268	19.38	0.2853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			177.36520	176.808	22.64	0.1347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,105.76520	4,062.108	22.64	0.8653	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	02/07/2018	Foreign Exchange Option	13.98	Put			987.60490	957.272	17.24	0.4928	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			806.30490	819.372	17.24	0.5072	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,432.53690	1,398.392	18.04	0.5732	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			692.83690	702.692	18.04	0.4268	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,976.46940	3,021.119	13.16	0.9668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.16940	26.119	13.16	0.0332	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,770.96750	1,798.542	15.57	0.7828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			319.66750	303.542	15.57	0.2172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,633.68250	2,594.338	19.95	0.7215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			444.98250	449.338	19.95	0.2785	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,545.98870	1,573.116	16.00	0.7251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			444.68870	428.117	16.00	0.2749	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			709.22610	718.185	18.39	0.4143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,607.92610	1,573.185	18.39	0.5857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,479.11600	1,505.074	16.09	0.7070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			487.81600	470.074	16.09	0.2930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,826.36220	1,790.237	18.76	0.6209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			637.66220	645.237	18.76	0.3791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			706.60000	715.510	18.40	0.4130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,615.30000	1,580.510	18.40	0.5870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			703.98550	712.846	18.41	0.4118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,622.68550	1,587.846	18.41	0.5882	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,625.62730	1,592.495	18.48	0.5596	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			834.42730	844.295	18.48	0.4404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			844.59640	853.732	18.75	0.4296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,781.89640	1,748.332	18.75	0.5704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			841.93600	851.022	18.77	0.4285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,789.23600	1,755.622	18.77	0.5715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			839.27970	848.322	18.78	0.4274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,796.57970	1,762.922	18.78	0.5726	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,807.26940	1,774.797	18.79	0.5493	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			965.66940	975.197	18.79	0.4507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			975.71850	984.778	19.00	0.4413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,959.21850	1,926.778	19.00	0.5587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			973.03740	982.051	19.02	0.4403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,966.53740	1,934.051	19.02	0.5597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			970.36570	979.341	19.03	0.4393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,973.86570	1,941.341	19.03	0.5607	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,475.11820	1,488.259	17.98	0.5694	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,327.21820	1,299.859	17.98	0.4306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,471.35760	1,484.464	17.99	0.5683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,333.45760	1,306.064	17.99	0.4317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,467.61690	1,480.681	18.01	0.5672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,339.71690	1,312.281	18.01	0.4328	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,002.39030	2,061.142	19.10	0.5819	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,812.29030	1,832.742	19.10	0.4181	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,010.06190	2,068.935	19.09	0.5835	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,799.96190	1,820.535	19.09	0.4165	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,006.22160	2,065.039	19.10	0.5827	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,806.12160	1,826.639	19.10	0.4173	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,922.57990	1,948.302	19.25	0.4229	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,035.07990	2,099.002	19.25	0.5771	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,161.62160	2,230.261	19.30	0.5893	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,901.92160	1,932.461	19.30	0.4107	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,157.76250	2,226.371	19.30	0.5886	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,908.06250	1,938.571	19.30	0.4114	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,153.92240	2,222.490	19.31	0.5879	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,914.22240	1,944.690	19.31	0.4121	0.00	0	0
Total \$ / R Option												3,899,125.00	10,000	3,000,106
Total \$ / R												558,015,075.00	51,570	4,393,659
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.26390		13.22250			0.0000	1,087,639.80	82	521
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.45080		13.41090			0.0000	67,254.00	5	159
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.63500		13.59320			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.81470		13.77160			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.54840		14.50790			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,154,893.80	87	858
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			253.60020	202.074	20.23	0.0085	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			193,003.60020	188,812.074	20.23	0.9915	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			248.41990	197.663	20.27	0.0083	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			193,998.41990	189,807.663	20.27	0.9917	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			258.90990	206.593	20.20	0.0086	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			192,008.90990	187,816.593	20.20	0.9914	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			37,277.87160	37,580.584	16.59	0.4262	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			71,187.87160	67,500.584	16.59	0.5738	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			36,962.78650	37,255.969	16.61	0.4233	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			71,872.78650	68,175.969	16.61	0.5767	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			37,595.61890	37,908.280	16.57	0.4291	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			70,505.61890	66,828.280	16.57	0.5709	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			64,438.02430	65,499.243	16.88	0.5061	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			77,118.02430	73,999.243	16.88	0.4939	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			64,061.24100	65,112.239	16.90	0.5039	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			77,741.24100	74,612.239	16.90	0.4961	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			64,817.02640	65,888.106	16.87	0.5083	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			76,497.02640	73,388.106	16.87	0.4917	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			79,202.79030	80,493.424	17.19	0.5098	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			95,042.79030	92,023.424	17.19	0.4902	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			78,833.67150	80,115.968	17.20	0.5080	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			95,673.67150	92,645.968	17.20	0.4920	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			79,573.71000	80,872.717	17.17	0.5116	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			94,413.71000	91,402.717	17.17	0.4884	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			147,135.76350	148,446.384	17.99	0.5683	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			133,345.76350	130,606.384	17.99	0.4317	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			146,761.68980	148,068.077	18.01	0.5672	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			133,971.68980	131,228.077	18.01	0.4328	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			147,511.82460	148,825.926	17.98	0.5694	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			132,721.82460	129,985.926	17.98	0.4306	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,154,893.80	87	858
£ / R	On	18/09/2017	Foreign Exchange Future			17.03490		17.08230		0.0000		19,896,763.20	1,168	192,338
£ / R	On	31/10/2017	Foreign Exchange Future			17.17560		17.08230		0.0000		738,550.80	43	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.32670		17.37790		0.0000		0.00	0	8,251
£ / R	On	19/03/2018	Foreign Exchange Future			17.62000		17.67000		0.0000		0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.90700		17.95700		0.0000		0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.19610		18.24690		0.0000		0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.09100		19.15000		0.0000		0.00	0	0
Total £ / R Future												20,635,314.00	1,211	205,739
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			129.19980	132.152	14.58	0.3014	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			511.49980	467.052	14.58	0.6986	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			799.88150	830.447	16.29	0.8338	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			82.18150	65.347	16.29	0.1662	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,437.83830	1,480.925	17.86	0.9530	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			964.73370	999.681	16.71	0.8805	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			20.13830	15.825	17.86	0.0470	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			55.91490	43.693	16.73	0.1174	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			973.61490	1,008.793	16.73	0.8826	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			54.81550	42.821	16.75	0.1153	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			982.51550	1,017.921	16.75	0.8847	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			57.03370	44.581	16.71	0.1195	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			0.00000	518.133	15.67	0.5460	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			0.00000	422.533	15.67	0.4540	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			0.00000	513.091	15.67	0.5426	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			0.00000	427.491	15.67	0.4574	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			0.00000	523.210	15.66	0.5494	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			0.00000	417.610	15.66	0.4506	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.57840	1.348	22.43	0.0022	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,763.67840	7,814.648	22.43	0.9978	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.56210	1.334	22.43	0.0021	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,773.66210	7,824.634	22.43	0.9979	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.54590	1.319	22.43	0.0021	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	25.16	Put			7,783.64590	7,834.619	22.43	0.9979	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,138.82100	1,103.450	16.92	0.5961	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			688.82100	703.450	16.92	0.4039	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,133.58940	1,098.279	16.93	0.5944	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			693.58940	708.279	16.93	0.4056	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,144.07110	1,108.645	16.92	0.5979	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			684.07110	698.645	16.92	0.4021	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,153.73490	1,123.366	17.31	0.5323	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,096.73490	1,116.366	17.31	0.4677	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,149.33800	1,119.102	17.32	0.5309	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,102.33800	1,122.102	17.32	0.4691	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,158.14610	1,127.729	17.31	0.5337	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,091.14610	1,110.729	17.31	0.4663	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,313.22070	1,284.284	17.45	0.5295	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,316.32070	1,338.184	17.45	0.4705	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,309.03410	1,280.150	17.45	0.5283	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,322.13410	1,344.050	17.45	0.4717	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,317.45710	1,288.439	17.44	0.5307	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,310.55710	1,332.339	17.44	0.4693	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,016.97070	1,979.718	17.22	0.5876	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,496.97070	1,518.718	17.22	0.4124	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,012.42570	1,975.224	17.22	0.5867	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,502.42570	1,524.224	17.22	0.4133	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,021.52550	1,984.231	17.21	0.5885	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,491.52550	1,513.231	17.21	0.4115	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												20,635,314.00	1,211	206,739
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12136		0.12171		0.0000		0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12361		0.12399		0.0000		0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12596		0.12635		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13719		0.13767		0.0000		0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.02740	0.023	27.23	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,829.52740	3,864.523	27.23	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00070	0.001	27.23	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,829.50070	4,864.501	27.23	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.70580	0.618	27.23	0.0024	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,830.20580	2,865.118	27.23	0.9976	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,437.87760	1,403.539	15.32	0.9166	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			38.77760	42.539	15.32	0.0834	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			710.50710	684.050	17.46	0.6361	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			311.40710	323.050	17.46	0.3639	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	0.13	Call			311.93480	294.574	19.37	0.3436	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			912.83480	933.574	19.37	0.6564	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,038.18950	1,012.911	18.15	0.6634	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			402.98950	416.711	18.15	0.3366	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			597.76200	578.402	19.78	0.4459	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			962.56200	982.202	19.78	0.5541	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,730.82230	1,698.761	16.44	0.8752	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			95.62230	102.561	16.44	0.1248	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,772.84080	1,730.996	18.75	0.6329	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,006.14080	1,011.696	18.75	0.3671	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,398.44610	1,360.507	20.18	0.5244	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,631.74610	1,641.207	20.18	0.4756	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,235.84600	2,189.952	16.40	0.7634	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			469.14600	470.652	16.40	0.2366	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			15.55500		15.57970			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.62100		15.64580			0.0000	31,288,863.00	2,003	110,836
€ / R	On	27/09/2017	Foreign Exchange Future			15.65160		15.67650			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.75110		15.77690			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.85390		15.88260			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.91900		15.94700			0.0000	0.00	0	33,343
€ / R	On	27/12/2017	Foreign Exchange Future			15.94830		15.97610			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.06840		16.09570			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.22250		16.24890			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.52380		16.54970			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.84090		17.86800			0.0000	0.00	0	0
Total € / R Future												31,288,863.00	2,003	158,487
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			23.67300	20.773	14.56	0.1309	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			393.37300	365.773	14.56	0.8691	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,835.14300	3,859.750	28.10	0.9978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.93650	0.745	27.97	0.0022	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,815.13650	3,839.745	27.97	0.9978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			596.06500	566.723	12.70	0.8412	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			50.26500	45.723	12.70	0.1588	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.93970	0.747	28.03	0.0022	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,825.13970	3,849.747	28.03	0.9978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.94300	0.750	28.10	0.0022	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			127.51400	123.012	13.34	0.2920	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			494.01400	464.612	13.34	0.7080	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			231.04750	226.927	13.96	0.3492	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			587.94750	558.027	13.96	0.6508	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	28/11/2017	Foreign Exchange Option	15.51	Put			315.63430	313.483	14.36	0.3700	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			688.23430	657.383	14.36	0.6300	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			39.87470	36.274	14.10	0.0634	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			107.49190	97.021	18.34	0.1234	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,220.49190	2,238.021	18.34	0.8766	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			106.62700	96.215	18.35	0.1225	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,229.62700	2,247.215	18.35	0.8775	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,470.08440	5,496.927	21.60	0.9906	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			108.36210	97.833	18.33	0.1243	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,211.36210	2,228.833	18.33	0.8757	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			459.68140	435.319	15.51	0.4387	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			712.68140	716.319	15.51	0.5613	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,856.87470	1,825.274	14.10	0.9366	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			397.11090	374.309	15.82	0.3901	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			939.38730	945.756	16.06	0.6431	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			356.38730	334.756	16.06	0.3569	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			337.60160	316.558	16.17	0.3411	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			990.60160	997.558	16.17	0.6589	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.08440	5.927	21.60	0.0094	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,981.44900	1,950.414	14.49	0.9453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			34.44900	31.414	14.49	0.0547	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			840.11090	845.309	15.82	0.6099	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			398.87730	398.682	14.74	0.3887	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			754.97730	726.982	14.74	0.6113	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			511.65060	513.402	15.09	0.4138	56,987.57	111	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			807.35060	781.801	15.09	0.5862	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,456.09400	1,430.336	14.67	0.7677	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			257.19400	257.836	14.67	0.2323	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,596.37640	1,570.610	14.60	0.8022	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			207.47640	208.110	14.60	0.1978	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,420.41460	1,394.663	14.69	0.7583	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			271.51460	272.163	14.69	0.2417	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,588.81170	1,563.042	14.60	0.8004	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			209.91170	210.542	14.60	0.1996	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,603.96080	1,578.193	14.59	0.8039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			205.06080	205.693	14.59	0.1961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			451.88140	454.788	15.16	0.2950	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,505.21760	1,482.213	15.16	0.7034	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			455.51760	458.413	15.16	0.2966	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,498.87210	1,475.856	15.16	0.7017	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			459.17210	462.056	15.16	0.2983	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,511.58140	1,488.588	15.16	0.7050	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,080.15050	2,057.029	16.44	0.6409	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,092.15050	1,096.129	16.44	0.3591	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,089.85620	2,066.683	16.42	0.6430	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	16.86	Put			1,081.85620	1,085.783	16.42	0.3570	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,084.99730	2,061.855	16.43	0.6419	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,086.99730	1,090.955	16.43	0.3581	0.00	0	0
Total € / R Option												56,987.57	111	270,158
Total € / R												31,345,850.57	2,114	428,645
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.50840		10.49870			0.0000	7,881,300.00	750	25,521
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.64360		10.63560			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.77770		10.76820			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.90740		10.89720			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.42620		11.42090			0.0000	0.00	0	0
Total AU\$ / R Future												7,881,300.00	750	33,911
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			1.14200	0.870	20.60	0.0048	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,672.44200	1,662.470	20.60	0.9952	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			1.11750	0.851	20.66	0.0047	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,682.41750	1,672.451	20.66	0.9953	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			1.09360	0.833	20.71	0.0046	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,692.39360	1,682.433	20.71	0.9954	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,310.40720	1,298.555	17.13	0.8579	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			75.00170	71.175	17.14	0.1404	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,319.40170	1,307.575	17.14	0.8596	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			77.02630	73.149	17.11	0.1438	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,301.42630	1,289.549	17.11	0.8562	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			76.00720	72.155	17.13	0.1421	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			953.43350	958.399	14.74	0.7692	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			175.23350	170.699	14.74	0.2308	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			946.04650	950.974	14.73	0.7665	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			177.84650	173.274	14.73	0.2335	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			938.68790	943.581	14.73	0.7638	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			180.48790	175.880	14.73	0.2362	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			381.80650	375.484	14.25	0.3625	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			780.14880	784.127	14.24	0.6431	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			372.94880	366.727	14.24	0.3569	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			774.56260	778.490	14.24	0.6403	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			377.36260	371.090	14.24	0.3597	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			769.00650	772.884	14.25	0.6375	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			677.27230	672.229	14.30	0.3881	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,087.97380	1,088.259	14.28	0.6156	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			667.07380	662.059	14.28	0.3844	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,083.06300	1,083.334	14.29	0.6137	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			672.16300	667.134	14.29	0.3863	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,078.17230	1,078.429	14.30	0.6119	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,881,300.00	750	33,911
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.58030		10.51140			0.0000	0.00	0	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.73840		10.67030			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.89250		10.82340			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			10.60350	11.289	15.21	0.0607	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			789.20350	720.989	15.21	0.9393	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			10.26070	10.895	15.26	0.0588	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			798.86070	730.595	15.26	0.9412	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			10.95880	11.697	15.16	0.0628	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			779.55880	711.397	15.16	0.9372	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			409.16760	440.824	13.77	0.6092	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			278.86760	242.424	13.77	0.3908	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			403.98660	435.306	13.78	0.6045	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			283.68660	246.905	13.78	0.3955	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			414.39660	446.391	13.76	0.6139	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			274.09660	237.991	13.76	0.3861	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			919.76710	970.974	14.03	0.7859	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			166.36710	148.474	14.03	0.2141	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			912.44240	963.439	14.03	0.7832	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			169.04240	150.939	14.03	0.2168	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			927.12230	978.537	14.03	0.7887	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			163.72230	146.037	14.03	0.2113	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			13.72380		13.78890			0.0000	5,489,520.00	400	3,408
CHF / R	On	18/12/2017	Foreign Exchange Future			13.99950		14.06850			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.28240		14.35140			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.56290		15.64270			0.0000	0.00	0	0
Total CHF / R Future												5,489,520.00	400	4,558
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			10.89510	7.279	21.16	0.0249	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,611.99510	1,673.479	21.16	0.9751	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			10.72940	7.168	21.21	0.0245	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,621.82940	1,683.368	21.21	0.9755	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			11.06430	7.393	21.12	0.0253	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,602.16430	1,663.593	21.12	0.9747	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			590.14410	543.928	17.59	0.5113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			551.64410	574.428	17.59	0.4887	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			585.66970	539.705	17.61	0.5085	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			557.16970	580.205	17.61	0.4915	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			594.64380	548.181	17.58	0.5141	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			546.14380	568.681	17.58	0.4859	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			847.13940	803.829	17.16	0.5543	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			645.73940	671.429	17.16	0.4457	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			842.51450	799.322	17.17	0.5522	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			651.11450	676.922	17.17	0.4478	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			851.79120	808.364	17.14	0.5565	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			640.39120	665.964	17.14	0.4435	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			949.71000	975.139	16.60	0.3613	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,862.34300	1,807.967	16.58	0.6410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			939.64300	965.067	16.58	0.3590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,857.36980	1,802.996	16.59	0.6398	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			944.66980	970.096	16.59	0.3602	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,852.41000	1,798.039	16.60	0.6387	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												5,489,520.00	400	4,558
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98840		1.98030			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00630		1.99870			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02220		2.01460			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01530		2.00950			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			13.70110	15.595	17.34	0.0417	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,810.70110	1,731.595	17.34	0.9583	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			19.32980	21.761	16.84	0.0569	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,616.32980	1,537.761	16.84	0.9431	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			15.83400	18.407	17.09	0.0487	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,712.83400	1,634.407	17.09	0.9513	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,034.37010	1,069.821	15.38	0.6657	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			447.37010	406.821	15.38	0.3343	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			976.17190	1,009.219	15.42	0.6438	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			489.17190	446.219	15.42	0.3562	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			920.27030	950.926	15.46	0.6216	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			533.27030	487.926	15.46	0.3784	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			634.09200	598.267	15.95	0.3431	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,498.33440	1,542.062	15.88	0.6885	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			552.33440	520.062	15.88	0.3115	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,438.36010	1,480.317	15.92	0.6728	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			592.36010	558.317	15.92	0.3272	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,380.09200	1,420.267	15.95	0.6569	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
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,955.10720	1,980.582	16.81	0.5758	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,660.10720	1,627.582	16.81	0.4242	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,910.11700	1,934.661	16.83	0.5671	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,715.11700	1,681.661	16.83	0.4329	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,001.00400	2,027.423	16.79	0.5846	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,606.00400	1,574.423	16.79	0.4154	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			2.10400		2.10690			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14530		2.14870			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41180		2.41540			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			1,489.45180	1,457.819	15.77	0.9530	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			20.45180	17.819	15.77	0.0470	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,392.90090	1,361.032	15.37	0.9446	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			23.90090	21.032	15.37	0.0554	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,586.53940	1,555.134	16.16	0.9601	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			17.53940	15.134	16.16	0.0399	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			265.73390	261.997	15.29	0.2310	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,704.02170	1,666.217	15.27	0.8026	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			217.02170	213.217	15.27	0.1974	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,627.48870	1,589.700	15.28	0.7861	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			240.48870	236.700	15.28	0.2139	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,552.73390	1,514.997	15.29	0.7690	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,586.96460	3,557.836	16.83	0.7258	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,032.96460	1,039.836	16.83	0.2742	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,714.12940	3,684.732	16.79	0.7396	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			960.12940	966.732	16.79	0.2604	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,647.80360	3,618.537	16.79	0.7329	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			993.80360	1,000.537	16.79	0.2671	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			1.69600		1.69110			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72370		1.71910			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75020		1.74540			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87350		1.86900			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			2.89890	2.359	20.21	0.0078	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,491.89890	2,442.359	20.21	0.9922	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			2.54900	2.060	20.55	0.0068	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,591.54900	2,542.060	20.55	0.9932	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			2.25010	1.806	20.90	0.0059	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,691.25010	2,641.806	20.90	0.9941	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			448.99240	450.424	16.57	0.4074	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			957.99240	913.424	16.57	0.5926	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			419.33630	419.963	16.71	0.3856	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,028.33630	982.963	16.71	0.6144	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			480.67630	482.997	16.42	0.4299	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			889.67630	845.997	16.42	0.5701	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			907.29250	921.597	16.52	0.5435	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			853.29250	819.597	16.52	0.4565	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			865.15350	878.260	16.62	0.5254	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			911.15350	876.260	16.62	0.4746	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			951.28620	966.812	16.42	0.5618	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			797.28620	764.812	16.42	0.4382	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,204.51830	2,224.179	16.97	0.6417	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,214.51830	1,189.179	16.97	0.3583	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,299.80240	2,320.504	16.79	0.6608	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,109.80240	1,085.504	16.79	0.3392	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,251.59080	2,271.763	16.88	0.6513	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,161.59080	1,136.763	16.88	0.3487	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12810		0.12770			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12780		0.12730			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12750		0.12670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12700		0.12550			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11910		0.11470			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			1.68020		1.67720			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70720		1.70440			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73390		1.73090			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87190		1.86900			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			9.67580		9.68990			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
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.79580		9.81150			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.91470		9.92980			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.49360		10.51380			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			907.38100	919.701	17.57	0.9689	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			7.77150	5.889	17.47	0.0332	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			887.87150	900.089	17.47	0.9668	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			7.52190	5.691	17.52	0.0321	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			897.62190	909.891	17.52	0.9679	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			7.28100	5.500	17.57	0.0311	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			348.65420	334.242	15.35	0.5108	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			347.15420	348.442	15.35	0.4892	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			344.30530	329.961	15.37	0.5062	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			352.80530	354.161	15.37	0.4938	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			353.04690	338.570	15.33	0.5154	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			341.54690	342.770	15.33	0.4846	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			726.71620	714.652	15.21	0.6825	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			246.91620	249.952	15.21	0.3175	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			720.55010	708.491	15.22	0.6791	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			250.75010	253.791	15.22	0.3209	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			733.23770	720.848	15.20	0.6858	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			243.43770	246.148	15.20	0.3142	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,155.34220	1,140.733	15.04	0.6476	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			561.54220	567.133	15.04	0.3524	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,149.78970	1,135.220	15.04	0.6458	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			565.98970	571.620	15.04	0.3542	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,160.91500	1,146.271	15.03	0.6495	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			557.11500	562.671	15.03	0.3505	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			1.29770		1.29580			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30880		1.30950			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31830		1.32210			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35560		1.34730			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			742.00000	723.000		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			842.00000	823.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			642.00000	623.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			95.00000	88.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			5.00000	12.000		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			105.00000	112.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			221.00000	183.000		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			121.00000	83.000		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			21.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	17.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			273.00000	356.000		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			173.00000	256.000		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			373.00000	456.000		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			1.28430		1.29190			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28820		1.29580			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29230		1.29990			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.17770		1.18330			0.0000	0.00	0	17
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18350		1.18910			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18980		1.19540			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			23,446.74000		23,443.29000			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			9.74490		9.71910			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.76530		10.73650			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 SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			184.04940	192.497	12.70	0.6295	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			104.94940	87.597	12.70	0.3705	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			178.43760	186.534	12.71	0.6180	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			109.33760	91.634	12.71	0.3820	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			189.77330	198.576	12.68	0.6410	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			100.67330	83.676	12.68	0.3590	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,261.42960	1,276.502	15.08	0.6790	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			524.92960	511.202	15.08	0.3210	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,255.68650	1,270.692	15.09	0.6772	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			529.18650	515.392	15.09	0.3228	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,267.18750	1,282.327	15.08	0.6808	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			520.68750	507.027	15.08	0.3192	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			3.76710		3.75650			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.68180		3.67020			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.48000		3.47430			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			209.95920	220.158	13.55	0.9483	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			3.45920	3.058	13.55	0.0517	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			200.54120	210.632	13.45	0.9411	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			4.04120	3.532	13.45	0.0589	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			219.67440	229.889	13.81	0.9530	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			3.17440	2.789	13.81	0.0470	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			241.47690	248.613	14.21	0.6814	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			91.27690	86.813	14.21	0.3186	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			235.11800	242.090	14.20	0.6721	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			94.91800	90.290	14.20	0.3279	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			247.93150	255.231	14.23	0.6906	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			87.73150	83.431	14.23	0.3094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			265.20410	267.161	15.29	0.5189	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			310.90410	307.161	15.29	0.4811	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			261.05840	263.038	15.30	0.5134	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			316.75840	313.038	15.30	0.4866	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			256.96660	258.967	15.31	0.5080	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			322.66660	318.967	15.31	0.4920	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.45050		1.45090			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.42480		1.42510			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.40230		1.40340			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.26690		1.26890			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									620 565 840.80	46,021	1,802,079
Total Options									3 956 112.57	10,111	3,271,264
Grand Total:									624,521,953.37	56,132	5,073,343