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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2017

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			13.19800		13.21470			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.19380		13.22120			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.19600		13.22340			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.19810		13.22560			0.0000	0.00	0	6,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.20030		13.22790			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.20900		13.23660			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.21330		13.24090			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.23720		13.26500			0.0000	357,179,367.60	26,983	750,726
\$ / R On 26/09/2017 Foreign Exchange Future			13.25450		13.28240			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.25670		13.28450			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.25880		13.28650			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.26090		13.28860			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.28970		13.31740			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.31030		13.33800			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.31850		13.34610			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.34490		13.37230			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.35300		13.38040			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.38340		13.41070			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.38750		13.41480			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.41770		13.44550			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.42380		13.45160			0.0000	57,171,964.20	4,259	130,677

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.43190		13.45980			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.44200		13.47000			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.45410		13.48230			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.46820		13.49660			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.51260		13.54170			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.51460		13.54370			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.53890		13.56830			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.54290		13.57240			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.60690		13.63670			0.0000	2,721,380.00	200	87,782
\$ / R	On	25/04/2018	Foreign Exchange Future			13.68040		13.71040			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.71220		13.74230			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.72010		13.75030			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.78700		13.81730			0.0000	0.00	0	101,641
\$ / R	On	02/07/2018	Foreign Exchange Future			13.81430		13.84470			0.0000	0.00	0	255
\$ / R	On	13/08/2018	Foreign Exchange Future			13.89630		13.92710			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.96700		13.99810			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.08500		14.11640			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.14930		14.18080			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.27560		14.30740			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.34400		14.37590			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.52630		14.55850			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.38870		15.42760			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.50120		15.54100			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.61870		15.65930			0.0000	0.00	0	184,000
Total \$ / R Future												417,072,711.80	31,442	1,383,008
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			131.53910	108.544	15.61	0.8203	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			16.83910	10.543	15.61	0.1797	0.00	0	60,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			252.85230	263.183	18.96	0.9759	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			7.55230	1.183	18.96	0.0241	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			197.17140	204.531	17.59	0.9500	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			11.87140	2.531	17.59	0.0500	0.00	0	40,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			296.42690	316.476	14.91	0.9042	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			17.62690	10.276	14.91	0.0958	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,619.08960	3,646.430	65.60	0.9992	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.28960	0.230	65.60	0.0008	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			34.68490	33.077	13.01	0.2498	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			208.08490	179.077	13.01	0.7502	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			26.66100	23.904	13.66	0.1760	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			282.26100	252.004	13.66	0.8240	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			260.72030	275.700	13.71	0.8195	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			38.62030	26.000	13.71	0.1805	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			35.78140	32.981	13.42	0.2178	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			263.68140	233.281	13.42	0.7822	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			486.37480	457.909	15.13	0.9407	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			8.47480	7.609	15.13	0.0593	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			148.88780	155.100	12.13	0.5921	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			105.48780	84.100	12.13	0.4079	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			2.78390	2.949	14.97	0.0205	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			793.68390	766.249	14.97	0.9795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.66610	0.365	33.63	0.0011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,115.66610	4,143.165	33.63	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.65200	0.356	33.63	0.0011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,125.65200	4,153.157	33.63	0.9989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.68060	0.374	33.63	0.0012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,836.50780	1,863.959	19.56	0.9946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			157.51010	134.326	13.35	0.4108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			242.51010	247.126	13.35	0.5892	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			734.64850	704.839	12.21	0.9564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			9.64850	7.639	12.21	0.0436	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			69.09310	65.861	12.41	0.2520	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			288.44220	294.856	13.63	0.6431	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			133.44220	112.056	13.63	0.3569	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			250.98920	222.889	12.77	0.5849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			135.98920	135.689	12.77	0.4151	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			1.50780	1.159	19.56	0.0054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			3.30070	2.508	17.98	0.0118	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			675.77220	693.467	15.51	0.8816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			40.77220	30.667	15.51	0.1184	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			198.40420	172.833	12.96	0.4954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			183.40420	185.633	12.96	0.5046	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			374.09310	343.061	12.41	0.7480	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			115.49820	95.686	13.86	0.3146	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			461.08420	473.418	14.53	0.7848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			76.08420	60.618	14.53	0.2152	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			53.92540	50.329	12.29	0.2066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			418.92540	387.529	12.29	0.7934	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,478.30070	1,505.308	17.98	0.9882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			9.93510	7.847	12.12	0.0449	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			596.05630	612.001	15.16	0.8527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			51.05630	39.201	15.16	0.1473	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,019.35910	990.998	14.58	0.9798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			4.35910	3.798	14.58	0.0202	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			330.49820	338.486	13.86	0.6854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			223.63450	196.728	12.86	0.5400	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			765.40020	785.441	15.78	0.9093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			30.40020	22.641	15.78	0.0907	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			999.14650	1,023.240	16.44	0.9547	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			14.14650	10.440	16.44	0.0453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			724.93510	695.047	12.12	0.9551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			4.47280	3.881	14.50	0.0207	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			309.17590	316.375	13.74	0.6647	0.00	0	3,500

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	Call			124.17590	103.575	13.74	0.3353	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			127.52840	126.796	12.73	0.3971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			262.52840	233.996	12.73	0.6029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			158.63450	159.528	12.86	0.4600	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			11.54460	9.024	11.72	0.0522	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,068.83850	1,040.612	14.99	0.9821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			3.83850	3.412	14.99	0.0179	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			711.29420	729.979	15.62	0.8935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			36.29420	27.179	15.62	0.1065	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,009.47280	981.081	14.50	0.9793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.55610	0.368	27.78	0.0014	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			211.95330	215.338	13.15	0.5479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			176.95330	152.539	13.15	0.4521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			79.95210	63.994	14.45	0.2253	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			444.95210	456.794	14.45	0.7747	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			676.54460	646.224	11.72	0.9478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			502.19120	515.716	14.73	0.8085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			587.34890	603.086	15.12	0.8491	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			52.34890	40.286	15.12	0.1509	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,290.40830	1,316.876	17.23	0.9810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			5.40830	4.076	17.23	0.0190	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,235.55610	3,263.168	27.78	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			10.98970	8.127	16.65	0.0360	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,458.45700	1,485.426	17.89	0.9876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			3.45700	2.626	17.89	0.0124	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,241.36450	1,267.568	17.10	0.9780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			6.36450	4.768	17.10	0.0220	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			67.19120	52.916	14.73	0.1915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			1.85660	1.421	19.12	0.0067	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			773.59390	744.076	12.53	0.9611	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			8.59390	6.876	12.53	0.0389	0.00	0	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			256.71690	228.396	12.75	0.5939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			131.71690	131.196	12.75	0.4061	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,075.98970	1,100.927	16.65	0.9640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			34.22840	30.561	12.10	0.1409	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,267.36700	1,239.494	16.63	0.9886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			2.36700	2.294	16.63	0.0114	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			345.02510	353.539	13.94	0.6987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			110.02510	90.739	13.94	0.3013	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,736.85660	1,764.221	19.12	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.39440	0.308	23.87	0.0013	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			951.53590	975.003	16.30	0.9478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			16.53590	12.203	16.30	0.0522	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,735.75930	3,763.246	31.68	0.9985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.75930	0.446	31.68	0.0015	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			499.22840	467.761	12.10	0.8591	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,212.01450	1,238.039	17.02	0.9760	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,428.70750	1,455.616	17.76	0.9867	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		3.70750	2.816	17.76	0.0133	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		345.72820	315.087	12.48	0.7156	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		80.72820	77.887	12.48	0.2844	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,735.39440	2,763.108	23.87	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.16900	0.082	33.63	0.0003	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		139.96030	118.054	13.55	0.3718	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		274.96030	280.854	13.55	0.6282	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,765.77290	3,793.252	31.91	0.9985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		0.77290	0.452	31.91	0.0015	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		7.01450	5.239	17.02	0.0240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		970.53790	994.265	16.36	0.9507	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,535.67270	3,563.212	30.12	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		0.67270	0.412	30.12	0.0014	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,735.00000	986,762.800	33.63	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	33.63	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,735.16900	4,762.882	33.63	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.52070	0.354	27.00	0.0014	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		11.34420	8.386	16.62	0.0371	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,066.34420	1,091.186	16.62	0.9629	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		59.31380	46.176	14.92	0.1701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		544.31380	558.976	14.92	0.8299	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		15.53790	11.465	16.36	0.0493	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,105.68060	4,133.173	33.63	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		541.70270	510.403	12.01	0.8867	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		26.70270	23.203	12.01	0.1133	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		57.85170	44.933	14.96	0.1661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		552.85170	567.733	14.96	0.8339	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,135.52070	3,163.154	27.00	0.9986	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		252.57070	255.521	13.53	0.5475	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		204.97070	180.021	13.53	0.4525	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		366.74920	373.499	14.23	0.6543	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		151.24920	130.200	14.23	0.3457	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,846.55190	3,874.339	29.97	0.9971	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		1.05190	1.039	29.97	0.0029	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		181.31930	180.312	13.32	0.4344	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		287.81930	259.112	13.32	0.5656	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		388.47860	358.422	13.18	0.6785	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		119.87860	117.522	13.18	0.3215	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		265.16960	268.743	13.95	0.4841	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		302.56960	278.443	13.95	0.5159	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,509.47540	1,532.423	18.01	0.9230	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		37.47540	32.723	18.01	0.0770	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		786.16430	802.556	16.15	0.7700	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		124.16430	112.856	16.15	0.2300	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			568.87800	540.124	13.68	0.7119	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			142.77800	141.624	13.68	0.2881	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			423.26410	430.070	14.80	0.5743	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			269.36410	248.570	14.80	0.4257	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,106.40690	4,132.889	23.54	0.9964	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			2.50690	1.389	23.54	0.0036	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			874.64140	890.345	16.50	0.7854	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			120.74140	108.845	16.50	0.2146	0.00	0	1,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			362.69560	365.791	14.64	0.4933	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			374.99560	350.691	14.64	0.5067	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			792.54900	804.300	16.29	0.7122	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			192.94900	177.300	16.29	0.2878	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			476.26670	479.805	15.24	0.5287	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			386.96670	363.205	15.24	0.4713	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,332.01260	4,358.860	20.96	0.9949	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.71260	2.260	20.96	0.0051	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			498.87790	502.518	15.37	0.5371	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			383.67790	360.018	15.37	0.4629	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			522.18700	525.713	15.63	0.5209	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			437.68700	413.413	15.63	0.4791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			14.85370	11.758	21.35	0.0206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,853.25370	3,877.958	21.35	0.9794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			175.09180	161.618	17.96	0.2180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,323.49180	1,337.818	17.96	0.7820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			14.70730	11.629	21.36	0.0203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,863.10730	3,887.829	21.36	0.9797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			700.60660	706.771	16.21	0.6013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			352.20660	330.571	16.21	0.3987	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,349.06000	1,363.658	18.03	0.7869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			170.66000	157.458	18.03	0.2131	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			14.56190	11.500	21.36	0.0201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,872.96190	3,897.700	21.36	0.9799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			323.08170	323.027	14.95	0.3872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			624.68170	596.827	14.95	0.6128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			652.14420	624.059	14.87	0.6305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			300.54420	300.259	14.87	0.3695	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,156.43840	1,168.850	17.53	0.7457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			208.03840	192.650	17.53	0.2543	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			608.64610	580.937	15.00	0.6022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			337.04610	337.137	15.00	0.3978	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			592.94010	565.385	15.04	0.5916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			351.34010	351.585	15.04	0.4084	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			147.78130	135.570	18.38	0.1867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,496.18130	1,511.770	18.38	0.8133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,139.08380	1,108.123	14.02	0.8516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			87.48380	84.323	14.02	0.1484	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			500.97010	474.534	15.34	0.5254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			449.37010	450.734	15.34	0.4746	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			370.90970	371.367	15.11	0.4225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			572.50970	545.167	15.11	0.5775	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			943.99990	913.491	14.24	0.7822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			142.39990	139.691	14.24	0.2178	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,770.46370	1,788.330	18.91	0.8546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			112.06370	102.130	18.91	0.1454	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,128.12630	2,148.333	19.59	0.8938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			79.72630	72.133	19.59	0.1062	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,299.16130	1,268.308	13.85	0.8948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			57.56130	54.508	13.85	0.1052	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,727.71420	1,697.063	14.63	0.9511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			26.11420	23.263	14.63	0.0489	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			319.67600	299.173	16.45	0.3680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			778.07600	785.373	16.45	0.6320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,058.78040	1,027.911	14.11	0.8254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			107.18040	104.111	14.11	0.1746	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			641.04590	613.052	14.90	0.6234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			309.44590	309.252	14.90	0.3766	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			384.63310	361.969	15.99	0.4283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			633.03310	638.169	15.99	0.5717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,830.78320	2,853.423	20.72	0.9421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			42.38320	37.223	20.72	0.0579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,671.96210	1,689.062	18.72	0.8411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			123.56210	112.862	18.72	0.1589	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			506.81640	509.951	15.56	0.5083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			458.41640	433.751	15.56	0.4917	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,489.64660	1,457.493	13.87	0.9297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			38.04660	33.693	13.87	0.0703	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			582.65250	555.202	15.08	0.5846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			361.05250	361.402	15.08	0.4154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,779.47720	1,797.411	18.93	0.8558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			111.07720	101.211	18.93	0.1442	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			252.12140	234.433	17.04	0.3007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			980.52140	990.634	17.04	0.6993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,764.64150	3,789.189	21.30	0.9775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			16.24150	12.989	21.30	0.0225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			709.85710	681.379	14.72	0.6657	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			258.25710	257.579	14.72	0.3343	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,614.33280	4,640.495	21.42	0.9917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			5.93280	4.295	21.42	0.0083	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			272.88330	254.216	16.85	0.3219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			911.28330	920.416	16.85	0.6781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,735.13310	3,759.627	21.28	0.9768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			16.73310	13.427	21.28	0.0232	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			185.92850	171.804	17.81	0.2301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,264.32850	1,278.004	17.81	0.7699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,392.12100	3,415.954	21.07	0.9671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			23.72100	19.754	21.07	0.0329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			258.85470	240.841	16.98	0.3076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			957.25470	967.041	16.98	0.6924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			523.93810	497.184	15.26	0.5426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			422.33810	423.384	15.26	0.4574	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			295.32990	275.749	16.65	0.3443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			843.72990	851.949	16.65	0.6557	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,695.81220	3,720.234	21.26	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			17.41220	14.034	21.26	0.0241	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			52.38450	47.031	20.46	0.0715	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,600.78450	2,623.231	20.46	0.9285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			510.05280	483.488	15.31	0.5323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			438.45280	439.688	15.31	0.4677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			190.79590	176.385	17.74	0.2355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,239.19590	1,252.585	17.74	0.7645	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,129.47760	3,152.764	20.90	0.9571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			31.07760	26.564	20.90	0.0429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,804.00900	3,828.627	21.32	0.9784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			15.60900	12.427	21.32	0.0216	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			513.76330	516.423	15.64	0.5046	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			473.56330	448.323	15.64	0.4954	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,569.59550	4,594.218	21.80	0.9889	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			9.39550	6.118	21.80	0.0111	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			604.67090	608.670	15.93	0.5439	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			434.67090	410.670	15.93	0.4561	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			485.01750	486.604	15.52	0.4738	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			537.31750	510.704	15.52	0.5262	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,566.12020	1,580.610	18.50	0.7937	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			182.72020	168.810	18.50	0.2063	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			671.78530	643.452	15.23	0.6032	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			375.18530	375.252	15.23	0.3968	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,463.47270	1,477.084	18.28	0.7760	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			200.07270	185.284	18.28	0.2240	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			707.80380	678.975	15.53	0.5900	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			436.10380	436.375	15.53	0.4100	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			717.88460	688.941	15.50	0.5958	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			426.18460	426.341	15.50	0.4042	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			451.20780	451.659	15.58	0.4187	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			692.90780	664.259	15.58	0.5813	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			645.20090	617.178	15.74	0.5527	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			503.50090	504.578	15.74	0.4473	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,124.40240	2,141.285	19.46	0.8428	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			148.10240	135.885	19.46	0.1572	0.00	0	2,723

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			379.74510	379.521	15.36	0.3748	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			773.44510	744.121	15.36	0.6252	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,030.98340	1,038.156	17.21	0.6342	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			399.28340	377.056	17.21	0.3658	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,017.72200	1,024.655	17.19	0.6281	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			410.12200	387.555	17.19	0.3719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			469.40930	471.843	15.73	0.3884	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			952.35010	924.372	15.46	0.6569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			385.65010	387.472	15.46	0.3431	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			489.92120	467.704	17.22	0.4000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			190.02650	188.942	14.87	0.2080	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,310.31370	2,327.149	19.64	0.8198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			197.01370	184.049	19.64	0.1802	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,595.36680	1,607.749	18.50	0.7213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			322.06680	304.648	18.50	0.2787	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,091.07810	2,106.480	19.31	0.7948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			286.90380	270.034	18.79	0.2515	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			792.05740	765.181	15.93	0.5793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			535.35740	538.281	15.93	0.4207	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			494.24140	496.861	15.81	0.4009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			830.94140	803.761	15.81	0.5991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,326.72650	1,295.841	14.87	0.7920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			992.20860	964.013	15.36	0.6745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			355.50860	357.113	15.36	0.3255	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,056.47750	2,071.642	19.26	0.7904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			233.17750	218.542	19.26	0.2096	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,760.20380	1,773.134	18.79	0.7485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,952.19770	3,975.761	22.73	0.9169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			88.58990	82.370	22.75	0.0828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,961.88990	3,985.470	22.75	0.9172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,942.50570	3,966.055	22.71	0.9166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,885.68380	1,899.599	18.99	0.7674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			262.38380	246.499	18.99	0.2326	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,679.48550	2,698.399	20.19	0.8542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			156.18550	145.299	20.19	0.1458	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			88.89770	82.661	22.73	0.0831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			164.83200	163.586	14.79	0.1868	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			782.59450	755.800	15.96	0.5744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			545.89450	548.900	15.96	0.4256	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			575.71060	551.826	16.77	0.4557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			849.01060	854.926	16.77	0.5443	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			89.20570	82.955	22.71	0.0834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,033.22120	1,040.804	17.22	0.6000	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,728.76560	1,697.734	14.72	0.8828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			92.06560	90.834	14.72	0.1172	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,534.14720	2,552.288	19.98	0.8417	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			170.84720	159.188	19.98	0.1583	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,401.53200	1,370.486	14.79	0.8132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			227.77810	213.380	19.31	0.2052	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			856.10930	828.743	15.73	0.6116	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,347.56230	2,365.209	19.62	0.7944	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			247.96230	235.609	19.62	0.2056	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,667.98240	1,682.071	18.57	0.7021	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			378.38240	362.471	18.57	0.2979	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,207.71940	1,219.873	17.58	0.6009	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			550.01940	532.073	17.58	0.3991	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,137.34730	1,149.148	17.42	0.5814	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			587.64730	569.248	17.42	0.4186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,823.41640	2,845.116	20.17	0.8036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			260.71640	252.116	20.17	0.1964	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,752.30520	1,769.313	18.61	0.6776	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			459.60520	446.313	18.61	0.3224	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			909.74520	889.352	16.48	0.5582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			732.44520	742.352	16.48	0.4418	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,204.43370	1,179.633	15.62	0.6772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			437.13370	442.633	15.62	0.3228	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,564.54120	1,537.642	15.18	0.7832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			247.24120	250.642	15.18	0.2168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,833.00180	2,803.659	13.22	0.9744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			15.70180	16.659	13.22	0.0256	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,234.39450	1,209.387	15.58	0.6872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			417.09450	422.387	15.58	0.3128	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			884.17690	864.078	16.56	0.5466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			766.87690	777.078	16.56	0.4534	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,258.76340	1,233.591	15.55	0.6952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			401.46340	406.591	15.55	0.3048	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,776.29540	1,793.423	18.65	0.6813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			453.59540	440.423	18.65	0.3187	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			168.84430	164.004	22.41	0.1281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,061.54430	4,087.004	22.41	0.8719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			169.78550	164.916	22.38	0.1288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,042.48550	4,067.916	22.38	0.8712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,067.47170	2,085.685	19.09	0.7233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			384.77170	372.685	19.09	0.2767	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			169.31380	164.459	22.39	0.1285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,052.01380	4,077.459	22.39	0.8715	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			941.85030	953.867	16.96	0.4991	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			806.55030	788.167	16.96	0.5009	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,382.46350	1,398.946	17.80	0.5800	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			689.56350	675.246	17.80	0.4200	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,017.95630	2,987.192	12.52	0.9721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.85630	20.192	12.52	0.0279	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,786.27990	1,764.797	15.33	0.7824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			288.17990	297.797	15.33	0.2176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,579.14940	2,600.825	19.72	0.7286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			437.24940	427.825	19.72	0.2714	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,560.64880	1,536.259	15.70	0.7242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			412.54880	419.259	15.70	0.2758	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			704.94690	690.839	18.15	0.4077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,556.84690	1,573.839	18.15	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,492.37090	1,468.310	15.79	0.7056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			454.27090	461.311	15.79	0.2944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,774.16050	1,792.325	18.53	0.6277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			632.26050	619.325	18.53	0.3723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			702.28270	688.215	18.16	0.4064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,564.18270	1,581.215	18.16	0.5936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			699.62490	685.597	18.18	0.4051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,571.52490	1,588.597	18.18	0.5949	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,575.68460	1,591.217	18.26	0.5653	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			832.08460	816.217	18.26	0.4347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			842.18680	826.319	18.54	0.4240	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,731.38680	1,747.019	18.54	0.5760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			839.47710	823.651	18.55	0.4229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,738.67710	1,754.351	18.55	0.5771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			836.77800	821.001	18.56	0.4218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,745.97800	1,761.701	18.56	0.5782	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,757.28350	1,771.688	18.58	0.5541	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			964.68350	947.288	18.58	0.4459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			974.68080	957.192	18.80	0.4366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,908.78080	1,923.192	18.80	0.5634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			971.95100	954.509	18.81	0.4356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,916.05100	1,930.509	18.81	0.5644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			969.23090	951.836	18.82	0.4346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,923.33090	1,937.836	18.82	0.5654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,480.66800	1,456.465	17.76	0.5665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,282.16800	1,290.165	17.76	0.4335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,476.86170	1,452.699	17.77	0.5654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,288.36170	1,296.399	17.77	0.4346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,473.06790	1,448.953	17.78	0.5643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,294.56790	1,302.653	17.78	0.4357	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,057.81550	2,026.506	18.89	0.5798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,810.21550	1,817.806	18.89	0.4202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,065.63250	2,034.249	18.88	0.5814	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,798.03250	1,805.549	18.88	0.4186	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,061.71450	2,030.368	18.88	0.5806	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,804.11450	1,811.668	18.88	0.4194	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,924.99370	1,933.748	19.05	0.4250	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,095.99370	2,064.948	19.05	0.5750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,227.95170	2,194.463	19.08	0.5874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,908.65170	1,915.763	19.08	0.4126	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,224.03940	2,190.576	19.09	0.5867	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,914.73940	1,921.876	19.09	0.4133	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,220.13540	2,186.709	19.10	0.5859	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,920.83540	1,928.009	19.10	0.4141	0.00	0	0
Total \$ / R Option												0.00	0	3,020,524
Total \$ / R												417,072,711.80	31,442	4,403,532
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.23720		13.26500			0.0000	383,878.80	29	521
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.42380		13.45160			0.0000	161,085.60	12	164
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.60690		13.63670			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.78700		13.81730			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.52630		14.55850			0.0000	0.00	0	0
Total \$ / R MAXI Future												544,964.40	41	863
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			136.24610	105.016	19.78	0.0049	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			188,636.24610	191,385.016	19.78	0.9951	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			133.53840	102.984	19.83	0.0048	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			189,633.53840	192,382.984	19.83	0.9952	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			139.01240	107.101	19.74	0.0050	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			187,639.01240	190,387.101	19.74	0.9950	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			36,806.77560	34,591.676	16.10	0.4133	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			66,646.77560	67,211.676	16.10	0.5867	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			36,483.99620	34,279.305	16.13	0.4103	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			67,323.99620	67,899.305	16.13	0.5897	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			37,132.37210	34,906.872	16.08	0.4163	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			65,972.37210	66,526.872	16.08	0.5837	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			64,520.79300	62,018.973	16.46	0.4981	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			72,850.79300	73,328.973	16.46	0.5019	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			64,134.81630	61,638.785	16.48	0.4958	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			73,464.81630	73,948.785	16.48	0.5042	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			64,909.07570	62,401.488	16.44	0.5004	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			72,239.07570	72,711.488	16.44	0.4996	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			79,242.41180	77,334.739	16.89	0.5035	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			90,512.41180	91,634.739	16.89	0.4965	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			78,865.23030	76,962.940	16.90	0.5016	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			91,135.23030	92,262.940	16.90	0.4984	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			79,621.46000	77,708.897	16.88	0.5053	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			89,891.46000	91,008.897	16.88	0.4947	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			147,686.17040	145,269.911	17.77	0.5654	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			128,836.17040	129,639.911	17.77	0.4346	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			147,306.78520	144,895.326	17.78	0.5643	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			129,456.78520	130,265.326	17.78	0.4357	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			148,066.80460	145,646.513	17.76	0.5665	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	MAXI	On 14/06/2019	Foreign Exchange Option	14.36	Put		128,216.80460	129,016.513	17.76	0.4335		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												544,964.40	41	863
£ / R		On 18/09/2017	Foreign Exchange Future			16.95350		16.98410		0.0000		81,817,591.00	4,826	192,085
£ / R		On 31/10/2017	Foreign Exchange Future			17.09350		17.12520		0.0000		0.00	0	43
£ / R		On 18/12/2017	Foreign Exchange Future			17.24380		17.27600		0.0000		0.00	0	8,251
£ / R		On 19/03/2018	Foreign Exchange Future			17.53440		17.56830		0.0000		0.00	0	420
£ / R		On 18/06/2018	Foreign Exchange Future			17.82100		17.85510		0.0000		0.00	0	3,033
£ / R		On 17/09/2018	Foreign Exchange Future			18.10870		18.14280		0.0000		0.00	0	1,654
£ / R		On 14/06/2019	Foreign Exchange Future			19.00780		19.04200		0.0000		0.00	0	0
Total £ / R Future												81,817,591.00	4,826	205,486
£ / R		On 18/09/2017	Foreign Exchange Option	16.70	Put		135.74460	132.494	13.55	0.3291		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	16.70	Call		419.84460	385.994	13.55	0.6709		0.00	0	700
£ / R		On 18/09/2017	Foreign Exchange Option	17.80	Put		866.76360	885.692	15.47	0.8816		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.80	Call		50.86360	39.192	15.47	0.1184		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.50	Put		1,528.61100	1,556.577	17.90	0.9671		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Put		1,040.40650	1,063.197	16.13	0.9169		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.50	Call		12.71100	10.077	17.90	0.0329		0.00	0	300
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Call		33.82480	26.170	16.17	0.0816		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Put		1,049.72480	1,072.670	16.17	0.9184		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Call		33.15690	25.654	16.20	0.0801		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Put		1,059.05690	1,082.154	16.20	0.9199		0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Call		34.50650	26.697	16.13	0.0831		0.00	0	0
£ / R		On 31/10/2017	Foreign Exchange Option	17.08	Call		482.71670	452.413	15.15	0.5179		0.00	0	0
£ / R		On 31/10/2017	Foreign Exchange Option	17.08	Put		437.51670	438.913	15.15	0.4821		0.00	0	0
£ / R		On 31/10/2017	Foreign Exchange Option	17.09	Call		477.85470	447.642	15.15	0.5143		0.00	0	0
£ / R		On 31/10/2017	Foreign Exchange Option	17.09	Put		442.65470	444.142	15.15	0.4857		0.00	0	0
£ / R		On 31/10/2017	Foreign Exchange Option	17.07	Call		487.61350	457.216	15.14	0.5214		0.00	0	0
£ / R		On 31/10/2017	Foreign Exchange Option	17.07	Put		432.41350	433.716	15.14	0.4786		0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Call		1.18980	1.103	22.49	0.0018		0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Put		7,865.18980	7,897.303	22.49	0.9982		0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Call		1.17710	1.091	22.49	0.0018		0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Put		7,875.17710	7,907.291	22.49	0.9982		0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Call		1.16450	1.080	22.49	0.0018		0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Put		7,885.16450	7,917.279	22.49	0.9982		0.00	0	0
£ / R		On 19/03/2018	Foreign Exchange Option	17.22	Call		1,060.33770	1,029.050	16.54	0.5822		0.00	0	0
£ / R		On 19/03/2018	Foreign Exchange Option	17.22	Put		712.03770	714.650	16.54	0.4178		0.00	0	0
£ / R		On 19/03/2018	Foreign Exchange Option	17.23	Call		1,055.26590	1,024.012	16.54	0.5804		0.00	0	0
£ / R		On 19/03/2018	Foreign Exchange Option	17.23	Put		716.96590	719.612	16.54	0.4196		0.00	0	0
£ / R		On 19/03/2018	Foreign Exchange Option	17.21	Call		1,065.43350	1,034.107	16.53	0.5840		0.00	0	0
£ / R		On 19/03/2018	Foreign Exchange Option	17.21	Put		707.13350	709.707	16.53	0.4160		0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.90	Call		1,074.91460	1,052.367	16.97	0.5191		0.00	0	0
£ / R		On 18/06/2018	Foreign Exchange Option	17.90	Put		1,119.81460	1,131.367	16.97	0.4809		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	18/06/2018	Foreign Exchange Option	17.91	Call			1,070.73760	1,048.218	16.98	0.5176	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,125.63760	1,137.218	16.98	0.4824	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,079.11270	1,056.525	16.96	0.5205	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,114.01270	1,125.525	16.96	0.4795	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,231.71630	1,212.010	17.14	0.5178	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,338.91630	1,353.310	17.14	0.4822	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,227.64810	1,207.975	17.14	0.5165	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,344.84810	1,359.275	17.14	0.4835	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,235.79690	1,216.050	17.13	0.5190	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,332.99690	1,347.350	17.13	0.4810	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,939.13750	1,912.548	17.06	0.5801	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,527.13750	1,534.748	17.06	0.4199	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,934.68190	1,908.120	17.06	0.5792	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,532.68190	1,540.320	17.06	0.4208	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,943.60280	1,916.975	17.05	0.5810	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,521.60280	1,529.175	17.05	0.4190	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												81,817,591.00	4,826	206,486
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12116		0.12170			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12341		0.12398			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12576		0.12635			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13709		0.13768			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.01820	0.026	28.65	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,830.01820	3,884.026	28.65	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00040	0.001	28.65	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,830.00040	4,884.001	28.65	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.54240	0.655	28.65	0.0025	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,830.54240	2,884.655	28.65	0.9975	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,420.12140	1,380.629	15.01	0.9196	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			22.32140	39.429	15.01	0.0804	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			686.17650	663.118	17.29	0.6317	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			288.37650	321.918	17.29	0.3683	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			292.28140	282.747	19.34	0.3363	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			894.48140	941.547	19.34	0.6637	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,013.27750	996.446	18.14	0.6598	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			378.07750	419.946	18.14	0.3402	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			576.92450	569.344	19.87	0.4417	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			941.72450	992.844	19.87	0.5583	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,711.94180	1,678.192	16.35	0.8748	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			76.74180	101.692	16.35	0.1252	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,725.15460	1,737.140	18.96	0.6315	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			956.65460	1,028.241	18.96	0.3685	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	0.14	Call			1,352.23300	1,366.093	20.36	0.5239	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,583.73300	1,657.193	20.36	0.4761	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,194.48360	2,199.914	16.73	0.7595	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			425.98360	491.014	16.73	0.2405	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			15.57010		15.61700			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.63660		15.68240			0.0000	109,049,648.40	6,974	110,058
€ / R	On	27/09/2017	Foreign Exchange Future			15.66760		15.71530			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.76690		15.81450			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.87050		15.91740			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.93560		15.98300			0.0000	11,951,700.00	750	33,813
€ / R	On	27/12/2017	Foreign Exchange Future			15.96490		16.01250			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.08520		16.13360			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.23960		16.28880			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.54180		16.59140			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.86480		17.91520			0.0000	0.00	0	0
Total € / R Future												121,001,348.40	7,724	158,179
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			9.98410	8.115	13.77	0.0722	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			416.98410	368.215	13.77	0.9278	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			31.13610	35.829	12.40	0.1373	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,788.09220	3,833.738	27.08	0.9989	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.49230	0.338	27.14	0.0011	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,798.09230	3,843.738	27.14	0.9989	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.49210	0.339	27.03	0.0011	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,778.09210	3,823.739	27.03	0.9989	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			613.53610	572.429	12.40	0.8627	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.49220	0.338	27.08	0.0011	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			97.81300	95.001	12.26	0.2624	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			503.11300	452.601	12.26	0.7376	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			196.05170	204.425	13.47	0.3363	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			590.55170	551.325	13.47	0.6637	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			284.55140	285.952	13.81	0.3594	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			691.95140	646.452	13.81	0.6406	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			33.90970	29.760	13.70	0.0553	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			101.14550	87.145	17.83	0.1161	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,178.14550	2,211.545	17.83	0.8839	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			100.29440	86.376	17.84	0.1152	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,187.29440	2,220.776	17.84	0.8848	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,433.88910	5,480.470	21.78	0.9904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			102.00390	87.921	17.82	0.1171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,169.00390	2,202.321	17.82	0.8829	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			455.59670	419.067	14.98	0.4393	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			672.59670	683.467	14.98	0.5607	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,886.90970	1,835.360	13.70	0.9447	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			391.80060	358.158	15.30	0.3887	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			897.42000	913.294	15.54	0.6458	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			350.42000	318.894	15.54	0.3542	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			331.37880	300.899	15.66	0.3378	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			948.37880	965.299	15.66	0.6622	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.88910	6.070	21.78	0.0096	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,012.29290	1,961.424	14.11	0.9523	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			29.29290	25.824	14.11	0.0477	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			798.80060	812.558	15.30	0.6113	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			366.82620	369.504	14.22	0.3805	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			759.32620	714.404	14.22	0.6195	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			477.80830	481.551	14.58	0.4076	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			811.40830	766.751	14.58	0.5924	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,474.33640	1,422.500	14.17	0.7783	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			235.53640	232.900	14.17	0.2217	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,616.90970	1,564.833	14.08	0.8133	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			188.10970	185.233	14.08	0.1867	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,438.06020	1,386.322	14.19	0.7686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			249.26020	246.722	14.19	0.2314	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,609.22330	1,557.155	14.09	0.8115	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			190.42330	187.555	14.09	0.1885	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,624.61590	1,572.530	14.08	0.8151	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			185.81590	182.930	14.08	0.1849	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			426.73320	423.333	14.69	0.2873	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,521.70020	1,468.718	14.70	0.7110	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			430.30020	426.918	14.70	0.2890	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,515.28580	1,462.323	14.70	0.7093	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			433.88580	430.523	14.70	0.2907	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,528.13320	1,475.133	14.69	0.7127	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,084.27410	2,037.835	16.08	0.6445	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,049.07410	1,053.035	16.08	0.3555	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,094.09880	2,047.496	16.06	0.6466	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,038.89880	1,042.696	16.06	0.3534	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,089.18030	2,042.659	16.07	0.6455	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,043.98030	1,047.859	16.07	0.3545	0.00	0	0
Total € / R Option												0.00	0	270,158
Total € / R												121,001,348.40	7,724	428,337
AUS / R	On	18/09/2017	Foreign Exchange Future			10.45720		10.47740			0.0000	0.00	0	25,771
AUS / R	On	18/12/2017	Foreign Exchange Future			10.59180		10.61140			0.0000	0.00	0	6,910
AUS / R	On	19/03/2018	Foreign Exchange Future			10.72410		10.74540			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.85370		10.87500			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.37580		11.39470			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												0.00	0	34,181
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.70020	0.554	21.06	0.0032	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,693.30020	1,713.354	21.06	0.9968	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.68550	0.543	21.12	0.0031	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,703.28550	1,723.343	21.12	0.9969	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.67110	0.532	21.17	0.0031	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,713.27110	1,733.332	21.17	0.9969	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,324.01510	1,336.728	16.75	0.8769	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			64.50590	57.674	16.76	0.1215	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,333.10590	1,345.874	16.76	0.8785	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			66.33720	59.397	16.73	0.1247	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,314.93720	1,327.597	16.73	0.8753	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			65.41510	58.528	16.75	0.1231	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			173.09280	173.258	14.30	0.2410	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			911.15580	890.048	14.29	0.7562	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			175.75580	175.948	14.29	0.2438	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			925.86160	904.701	14.30	0.7619	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			170.46160	170.601	14.30	0.2381	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			918.49280	897.358	14.30	0.7590	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			746.04060	730.599	13.92	0.6279	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			371.04060	376.899	13.92	0.3721	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			740.52790	725.113	13.93	0.6250	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			375.52790	381.413	13.93	0.3750	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			751.58440	736.117	13.91	0.6308	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			366.58440	372.417	13.91	0.3692	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			669.85900	680.556	14.13	0.3965	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,054.30130	1,046.026	14.11	0.6072	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			659.60130	670.226	14.11	0.3928	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,049.42000	1,041.178	14.12	0.6053	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			664.72000	675.378	14.12	0.3947	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,044.55900	1,036.356	14.13	0.6035	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	34,181
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.57430		10.56520			0.0000	0.00	0	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.73250		10.72350			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.88560		10.87790			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			9.10520	7.220	14.54	0.0444	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			733.90520	722.920	14.54	0.9556	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			8.78760	6.979	14.60	0.0429	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			743.58760	732.679	14.60	0.9571	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			9.43470	7.469	14.48	0.0459	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			724.23470	713.169	14.48	0.9541	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			427.85130	422.803	13.27	0.6100	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			244.35130	230.303	13.27	0.3900	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			422.39710	417.292	13.28	0.6051	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			248.89710	234.792	13.28	0.3949	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			433.35770	428.365	13.26	0.6150	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			239.85770	225.865	13.26	0.3850	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			953.36330	952.101	13.53	0.7925	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			145.46330	136.501	13.53	0.2075	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			945.84990	944.498	13.53	0.7897	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			147.94990	138.898	13.53	0.2103	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			960.90450	959.737	13.53	0.7953	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			143.00450	134.137	13.53	0.2047	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			13.73890		13.75420			0.0000	0.00	0	3,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.01630		14.03260			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.30130		14.31810			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.59030		15.60910			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	4,658
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			8.57180	7.327	21.84	0.0252	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,644.37180	1,658.427	21.84	0.9748	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			8.43220	7.198	21.88	0.0247	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,654.23220	1,668.298	21.88	0.9753	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			8.71380	7.458	21.79	0.0256	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,634.51380	1,648.558	21.79	0.9744	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			556.69880	524.612	16.86	0.5149	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			554.09880	538.312	16.86	0.4851	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			552.28040	520.342	16.87	0.5119	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			559.68040	544.042	16.87	0.4881	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			561.14930	528.911	16.84	0.5178	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			548.54930	532.611	16.84	0.4822	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			823.02630	790.671	16.68	0.5586	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			654.92630	639.371	16.68	0.4414	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			818.45290	786.109	16.69	0.5564	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			660.35290	644.809	16.69	0.4436	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			827.62660	795.255	16.67	0.5608	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			649.52660	633.955	16.67	0.4392	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			957.67100	953.015	16.46	0.3579	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,836.72330	1,813.274	16.45	0.6445	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			947.62330	942.974	16.45	0.3555	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,831.73650	1,808.288	16.46	0.6433	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			952.63650	947.988	16.46	0.3567	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,826.77100	1,803.315	16.46	0.6421	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	4,658
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98590		1.98920			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00290		2.00660			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01820		2.02220			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01150		2.01680			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			13.31230	9.669	16.77	0.0292	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,721.31230	1,750.669	16.77	0.9708	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			18.43700	13.041	16.05	0.0394	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,526.43700	1,554.041	16.05	0.9606	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			15.64520	11.203	16.41	0.0339	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,623.64520	1,652.203	16.41	0.9661	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,059.34130	1,018.651	14.82	0.6641	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			393.34130	389.651	14.82	0.3359	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			998.52980	958.373	14.86	0.6411	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			432.52980	429.373	14.86	0.3589	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			940.07900	900.526	14.91	0.6178	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			474.07900	471.526	14.91	0.3822	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			582.87540	582.926	15.51	0.3458	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,526.88200	1,486.191	15.43	0.6870	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			504.88200	504.191	15.43	0.3130	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,465.01370	1,424.676	15.47	0.6707	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			543.01370	542.676	15.47	0.3293	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,404.87540	1,364.926	15.51	0.6542	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,972.00530	1,931.607	16.58	0.5723	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,604.00530	1,616.607	16.58	0.4277	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,926.06250	1,886.314	16.60	0.5634	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,658.06250	1,671.314	16.60	0.4366	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,018.86790	1,977.835	16.55	0.5812	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,550.86790	1,562.835	16.55	0.4188	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			2.10700		2.11240			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14820		2.15380			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41660		2.42070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,534.88760	1,479.135	14.71	0.9712	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			10.88760	9.135	14.71	0.0288	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,436.57840	1,380.414	14.16	0.9665	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			12.57840	10.414	14.16	0.0335	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,633.46640	1,578.059	15.25	0.9750	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			9.46640	8.059	15.25	0.0250	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			208.28550	203.791	14.63	0.1984	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,569.72550	1,510.316	14.67	0.7838	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			231.72550	228.316	14.67	0.2162	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,724.62250	1,663.209	14.60	0.8186	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			186.62250	181.209	14.60	0.1814	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,646.28550	1,585.791	14.63	0.8016	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,662.92900	3,624.437	16.54	0.7380	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			955.92900	958.436	16.54	0.2620	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,601.17920	3,563.023	16.58	0.7308	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			994.17920	997.023	16.58	0.2692	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,729.91580	3,691.163	16.54	0.7448	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			922.91580	925.164	16.54	0.2552	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			1.69260		1.69610			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72040		1.72390			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74670		1.75040			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87080		1.87500			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			2.26500	1.754	20.57	0.0061	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,441.26500	2,475.754	20.57	0.9939	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1.96130	1.523	20.92	0.0053	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,540.96130	2,575.523	20.92	0.9947	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1.70530	1.328	21.27	0.0046	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,640.70530	2,675.328	21.27	0.9954	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			441.10320	413.222	16.07	0.3942	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			902.10320	909.222	16.07	0.6058	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			410.85690	384.097	16.22	0.3720	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			971.85690	980.097	16.22	0.6280	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			473.48960	444.495	15.91	0.4173	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			834.48960	840.495	15.91	0.5827	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			908.85870	875.421	16.08	0.5368	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			804.85870	808.421	16.08	0.4632	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			865.63950	832.745	16.18	0.5181	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			861.63950	865.745	16.18	0.4819	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			953.99470	920.027	15.98	0.5557	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			749.99470	753.027	15.98	0.4443	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,221.40720	2,182.217	16.73	0.6401	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,171.40720	1,174.217	16.73	0.3599	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,319.76500	2,278.215	16.55	0.6596	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,069.76500	1,070.216	16.55	0.3404	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,270.01500	2,229.632	16.64	0.6498	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,120.01500	1,121.632	16.64	0.3502	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			0.12770		0.12800			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12750		0.12750			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12700		0.12700			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12650		0.12640			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12160		0.11840			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			1.69050		1.68500			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71770		1.71200			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74470		1.73910			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88340		1.87740			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.54800		9.56610			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.66610		9.68430			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.78270		9.80210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.36130		10.36570			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			1,027.22660	1,044.656	18.34	0.9836	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			3.53540	2.822	18.21	0.0174	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,007.43540	1,024.822	18.21	0.9826	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			3.42910	2.738	18.28	0.0169	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,017.32910	1,034.738	18.28	0.9831	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			3.32660	2.656	18.34	0.0164	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			285.07720	271.932	15.29	0.4536	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			400.77720	405.832	15.29	0.5464	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			281.26280	268.193	15.31	0.4491	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			406.96280	412.093	15.31	0.5509	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			277.49290	264.498	15.33	0.4445	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			413.19290	418.398	15.33	0.5555	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			636.99300	621.744	15.08	0.6411	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			284.89300	289.044	15.08	0.3589	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			631.21670	615.984	15.08	0.6376	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			289.11670	293.284	15.08	0.3624	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			642.80680	627.543	15.07	0.6447	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			280.70680	284.843	15.07	0.3553	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,055.02740	1,048.732	14.91	0.6245	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			609.32740	607.432	14.91	0.3755	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,050.02370	1,043.731	14.92	0.6226	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			614.32370	612.431	14.92	0.3774	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,060.05760	1,053.760	14.90	0.6265	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			604.35760	602.460	14.90	0.3735	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			1.29550		1.29610			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30880		1.30970			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32020		1.32240			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35190		1.34800			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			739.00000	745.000		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			839.00000	845.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			639.00000	645.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			97.00000	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			3.00000	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			103.00000	112.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			224.00000	202.000		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			124.00000	102.000		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			24.00000	2.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			280.00000	319.000		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			180.00000	219.000		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			380.00000	419.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 18/09/2017 Foreign Exchange Future			1.28070		1.28040			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.28460		1.28430			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.28860		1.28830			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			1.18130		1.18220			0.0000	0.00	0	17
QUANTO €On 18/12/2017 Foreign Exchange Future			1.18710		1.18820			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.19350		1.19450			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			23,432.92000		23,493.69000			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			9.72420		9.74530			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.73990		10.76540			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Call			186.58490	167.448	11.94	0.6156	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Put			81.28490	83.248	11.94	0.3844	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Call			180.46020	161.420	11.94	0.6029	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Put			85.16020	87.220	11.94	0.3971	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Call			192.82950	173.602	11.95	0.6282	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Put			77.52950	79.402	11.95	0.3718	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,267.43690	1,246.408	14.86	0.6763	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			502.03690	506.508	14.86	0.3237	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,261.63100	1,240.655	14.86	0.6745	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			506.23100	510.755	14.86	0.3255	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,273.26300	1,252.176	14.85	0.6781	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			497.86300	502.276	14.85	0.3219	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			3.77850		3.77710			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.69070		3.68850			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
TRY / R	On	14/06/2019	Foreign Exchange Future			3.49720		3.51540			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			229.27000	231.246	14.33	0.9537	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			2.17000	2.746	14.33	0.0463	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			219.48670	221.589	14.15	0.9482	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			2.38670	3.089	14.15	0.0518	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			239.07650	240.965	14.54	0.9584	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			1.97650	2.464	14.54	0.0416	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			251.04420	251.083	13.91	0.6930	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			82.54420	80.383	13.91	0.3070	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			244.15000	244.131	13.87	0.6839	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			85.65000	83.431	13.87	0.3161	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			258.02770	258.123	13.96	0.7020	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			79.52770	77.423	13.96	0.2980	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			283.53780	272.617	15.12	0.5277	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			288.13780	295.417	15.12	0.4723	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			279.20760	268.339	15.13	0.5222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			293.80760	301.139	15.13	0.4778	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			274.93280	264.114	15.14	0.5167	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			299.53280	306.914	15.14	0.4833	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.45490		1.45420			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42850		1.42790			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40560		1.40490			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.27640		1.28440			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												620 436 615.60	44,033	1,791,348
Total Options												0.00	0	3,291,682
Grand Total:												620,436,615.60	44,033	5,083,030