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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/08/2017 Foreign Exchange Future			13.16100		13.22960			0.0000	447,474,000.00	34,000	0
\$ / R On 25/08/2017 Foreign Exchange Future			13.20130		13.24290			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.21000		13.25160			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.21220		13.25380			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.21430		13.25600			0.0000	0.00	0	8,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.21640		13.25820			0.0000	0.00	0	0
\$ / R On 07/09/2017 Foreign Exchange Future			13.22920		13.27120			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.25260		13.29520			0.0000	1,451,835,582.60	109,551	779,602
\$ / R On 27/09/2017 Foreign Exchange Future			13.27160		13.31420			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.27370		13.31630			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.27580		13.31850			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.30520		13.34810			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.32620		13.36910			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.33440		13.37740			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.36120		13.40440			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.36940		13.41270			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.40020		13.44400			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.40430		13.44820			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.43510		13.47950			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.44130		13.48580			0.0000	24,355,635.60	1,812	129,631
\$ / R On 22/12/2017 Foreign Exchange Future			13.44950		13.49410			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
\$ / R	On	27/12/2017	Foreign Exchange Future			13.45970		13.50460			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.47210		13.51710			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.48640		13.53180			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.53160		13.57770			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.53370		13.57980			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.55830		13.60490			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.56240		13.60910			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.62620		13.67260			0.0000	123,044,586.00	9,030	90,374
\$ / R	On	25/04/2018	Foreign Exchange Future			13.69940		13.74550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.73110		13.77700			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.73900		13.78490			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.80570		13.85190			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.83310		13.87940			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			13.91530		13.96220			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.98600		14.03350			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.10230		14.15070			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.16550		14.21440			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.29000		14.33970			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.35730		14.40750			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.53680		14.58840			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.39650		15.44860			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.50860		15.56040			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.62550		15.67720			0.0000	0.00	0	184,000
Total \$ / R Future												2,046,709,804.20	154,393	1,413,980
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			130.77960	189.000	14.12	1.0000	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			10.37960	0.000	14.12	0.0000	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			0.00000	165.690	13.85	0.6503	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			0.00000	64.390	13.85	0.3497	3,863,424.00	60,000	60,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			263.95400	289.681	14.96	0.8065	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			46.85400	30.981	14.96	0.1935	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			217.79470	240.208	14.57	0.7523	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			60.69470	41.508	14.57	0.2477	2,490,474.00	60,000	40,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			302.50810	328.632	14.25	0.7959	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			54.10810	38.632	14.25	0.2041	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,588.60090	3,630.238	42.26	0.9991	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.20090	0.238	42.26	0.0009	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			64.51630	69.399	13.69	0.3117	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			268.31630	231.599	13.69	0.6883	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			48.30820	52.099	13.89	0.2421	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			334.30820	296.399	13.89	0.7579	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			58.75200	63.396	13.86	0.2737	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			316.95200	279.795	13.86	0.7263	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			524.84010	485.289	14.18	0.8969	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			16.64010	18.889	14.18	0.1031	0.00	0	20,000
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			5.60620	5.651	13.84	0.0325	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	07/09/2017	Foreign Exchange Option	12.45	Call			826.80620	784.851	13.84	0.9675	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1.13930	0.986	32.32	0.0027	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,085.93930	4,128.386	32.32	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.11700	0.967	32.32	0.0026	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,095.91700	4,138.367	32.32	0.9974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1.16210	1.006	32.32	0.0027	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,809.83500	1,851.007	19.69	0.9864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			210.14010	180.217	14.36	0.4400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			264.94010	277.617	14.36	0.5600	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			776.19150	731.898	13.44	0.9205	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			20.99150	19.298	13.44	0.0795	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			93.08260	95.800	13.60	0.2828	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			308.53850	323.496	14.61	0.6058	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			183.73850	156.096	14.61	0.3942	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			308.00620	271.267	13.86	0.5831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			162.80620	168.667	13.86	0.4169	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			5.03500	3.607	19.69	0.0136	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			10.92690	7.819	18.59	0.0284	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			675.09720	703.750	16.36	0.8316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			70.29720	56.350	16.36	0.1684	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			254.88740	220.351	14.00	0.5102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			209.68740	217.751	14.00	0.4898	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			428.28260	388.400	13.60	0.7172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			163.48900	137.790	14.83	0.3574	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			471.46280	493.616	15.45	0.7334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			116.66280	96.215	15.45	0.2666	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			76.15340	78.170	13.52	0.2439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			471.35340	430.770	13.52	0.7561	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,455.72690	1,495.219	18.59	0.9716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			21.57490	19.836	13.39	0.0817	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			599.22410	625.734	16.03	0.8008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			84.42410	68.334	16.03	0.1992	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,054.77960	1,011.495	15.07	0.9629	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			9.57960	8.895	15.07	0.0371	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			348.28900	365.189	14.83	0.6426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			280.56530	244.885	13.93	0.5466	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			761.71000	792.009	16.62	0.8623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			56.91000	44.609	16.62	0.1377	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			987.47180	1,022.053	17.26	0.9184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			32.67180	24.653	17.26	0.0816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			766.77490	722.436	13.39	0.9183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			9.83820	9.129	15.01	0.0381	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			328.14950	344.081	14.72	0.6245	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			173.34950	146.681	14.72	0.3755	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			154.27670	159.741	13.83	0.4023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			319.47670	282.341	13.83	0.5977	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		185.36530	192.285	13.93	0.4534	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		24.75070	22.806	13.11	0.0934	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,103.58700	1,060.420	15.35	0.9674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		8.38700	7.820	15.35	0.0326	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		709.59760	738.743	16.46	0.8445	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		64.79760	51.343	16.46	0.1555	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,045.03820	1,001.729	15.01	0.9619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		1.05420	0.957	26.65	0.0031	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		235.74850	246.812	14.18	0.5255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		230.94850	199.412	14.18	0.4745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		121.43610	100.400	15.38	0.2762	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		456.23610	477.800	15.38	0.7238	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		719.95070	675.406	13.11	0.9066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		510.29360	533.879	15.63	0.7563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		590.95600	617.214	15.99	0.7970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		86.15600	69.814	15.99	0.2030	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,271.45820	1,309.431	18.04	0.9575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		16.65820	12.031	18.04	0.0425	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,205.85420	3,248.357	26.65	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		27.30860	20.362	17.47	0.0687	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,436.21570	1,475.572	18.53	0.9704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		11.41570	8.172	18.53	0.0296	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,223.43890	1,260.958	17.91	0.9525	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		18.63890	13.558	17.91	0.0475	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		105.49360	86.479	15.63	0.2437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		6.22710	4.452	19.38	0.0166	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		814.01530	769.896	13.67	0.9285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		18.81530	17.296	13.67	0.0715	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		313.70680	276.767	13.85	0.5904	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		158.50680	164.167	13.85	0.4096	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,062.10860	1,097.762	17.47	0.9313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		52.93250	54.064	13.38	0.1849	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,300.16560	1,257.335	16.47	0.9803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		4.96560	4.735	16.47	0.0197	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		361.99890	379.540	14.90	0.6543	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		157.19890	132.140	14.90	0.3457	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,711.02710	1,751.852	19.38	0.9834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.93880	0.798	22.88	0.0030	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		941.33510	975.176	17.13	0.9092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		36.53510	27.776	17.13	0.0908	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,706.01480	3,748.559	30.43	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		1.21480	1.159	30.43	0.0033	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		548.13250	506.664	13.38	0.8151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,194.73870	1,231.966	17.83	0.9493	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,406.99120	1,446.134	18.44	0.9685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		12.19120	8.734	18.44	0.0315	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			400.89020	361.552	13.66	0.6901	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			105.69020	108.952	13.66	0.3099	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,705.73880	2,748.198	22.88	0.9970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.32150	0.274	32.32	0.0008	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			190.96780	162.673	14.54	0.4069	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			295.76780	310.073	14.54	0.5931	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,736.02580	3,778.573	30.65	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			1.22580	1.173	30.65	0.0033	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			19.93870	14.566	17.83	0.0507	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			959.73840	993.882	17.18	0.9130	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,505.94530	3,548.473	28.92	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			1.14530	1.073	28.92	0.0032	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,704.80000	986,747.400	32.32	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	32.32	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,705.12150	4,747.673	32.32	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			1.02730	0.922	25.90	0.0031	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			27.92860	20.855	17.44	0.0702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,052.72860	1,088.255	17.44	0.9298	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			95.35100	77.707	15.81	0.2225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			550.15100	575.107	15.81	0.7775	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			34.93840	26.482	17.18	0.0870	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,075.96210	4,118.406	32.32	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			588.68660	546.895	13.32	0.8414	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			43.48660	44.295	13.32	0.1586	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			93.43940	76.060	15.85	0.2185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			558.23940	583.460	15.85	0.7815	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,105.82730	3,148.322	25.90	0.9969	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			385.59970	402.871	15.29	0.6207	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			199.79970	174.471	15.29	0.3793	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,817.72980	3,860.171	28.67	0.9954	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			1.92980	1.771	28.67	0.0046	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			206.20940	214.096	14.43	0.4328	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			342.50940	307.796	14.43	0.5672	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			143.65250	149.679	14.31	0.3370	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			442.15250	405.478	14.31	0.6630	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			290.21240	302.096	15.01	0.4754	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			358.31240	327.296	15.01	0.5246	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,499.77320	1,535.524	18.94	0.8963	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			58.87320	51.724	18.94	0.1037	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,076.30380	4,118.784	24.31	0.9930	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			3.70380	3.184	24.31	0.0070	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			881.61150	908.938	17.40	0.7547	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			159.01150	143.338	17.40	0.2453	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			622.15160	587.186	14.75	0.6977	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			164.75160	172.786	14.75	0.3023	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			444.29360	461.649	15.80	0.5565	0.00	0	60

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	13.50	Call			321.69360	296.049	15.80	0.4435	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			383.38720	397.458	15.57	0.4846	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			427.78720	398.658	15.57	0.5154	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			801.04440	825.254	17.05	0.6885	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			233.74440	214.654	17.05	0.3115	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			492.76720	509.501	16.07	0.5176	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			436.76720	409.701	16.07	0.4824	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,300.70980	4,343.763	21.46	0.9919	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			4.70980	3.964	21.46	0.0081	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			514.58920	531.738	16.18	0.5256	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			432.78920	406.038	16.18	0.4744	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			535.49950	552.499	16.34	0.5113	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			484.99950	457.599	16.34	0.4887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			23.89770	19.609	22.35	0.0303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,828.09770	3,868.309	22.35	0.9697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			206.87050	191.435	18.54	0.2375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,321.07050	1,350.135	18.54	0.7625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			23.71270	19.439	22.36	0.0301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,837.91270	3,878.139	22.36	0.9699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			710.28050	730.603	16.88	0.5870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			396.08050	371.903	16.88	0.4130	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,346.18610	1,375.535	18.60	0.7675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			201.98610	186.835	18.60	0.2325	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			23.52980	19.271	22.37	0.0298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,847.72980	3,887.971	22.37	0.9702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			338.06350	350.603	15.67	0.3873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			673.86350	641.903	15.67	0.6127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			701.25960	668.846	15.59	0.6291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			315.45960	327.546	15.59	0.3709	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,157.10400	1,184.180	18.13	0.7265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			242.90400	225.480	18.13	0.2735	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			657.84700	626.162	15.72	0.6029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			352.04700	364.862	15.72	0.3971	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			642.14300	610.731	15.77	0.5931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			366.34300	379.431	15.77	0.4069	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			176.60670	162.960	18.96	0.2061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,490.80670	1,521.660	18.96	0.7939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,184.31760	1,145.598	14.83	0.8364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			98.51760	104.298	14.83	0.1636	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			549.78060	520.117	16.07	0.5317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			463.98060	478.817	16.07	0.4683	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			385.88290	399.340	15.83	0.4200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			621.68290	590.640	15.83	0.5800	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			991.70370	954.534	15.01	0.7703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			155.90370	163.234	15.01	0.2297	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,761.02910	1,793.972	19.47	0.8362	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	15.11	Call			136.82910	125.272	19.47	0.1638	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,113.73760	2,149.297	20.12	0.8774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			99.53760	90.597	20.12	0.1226	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,342.28400	1,302.471	14.70	0.8787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			66.48400	71.171	14.70	0.1213	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,767.96430	1,724.711	15.49	0.9383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			32.16430	33.411	15.49	0.0617	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			361.98600	339.136	17.11	0.3838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			786.18600	807.836	17.11	0.6162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,105.06630	1,066.953	14.90	0.8112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			119.26630	125.653	14.90	0.1888	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			690.19750	657.963	15.62	0.6225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			324.39750	336.663	15.62	0.3775	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			429.83730	404.422	16.67	0.4409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			644.03730	663.121	16.67	0.5591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,809.93470	2,848.507	21.29	0.9291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			55.73470	49.806	21.29	0.0709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,664.07920	1,696.164	19.29	0.8222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			149.87920	137.464	19.29	0.1778	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			520.13490	536.673	16.25	0.4996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			505.93490	477.973	16.25	0.5004	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,532.49130	1,489.673	14.87	0.9127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			46.69130	48.373	14.87	0.0873	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			631.84430	600.615	15.80	0.5865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			376.04430	389.315	15.80	0.4135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,769.90490	1,802.923	19.49	0.8374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			135.70490	124.223	19.49	0.1626	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			290.42170	270.597	17.67	0.3191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			984.62170	1,009.297	17.67	0.6809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,739.83270	3,779.907	22.26	0.9674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			25.63270	21.207	22.26	0.0326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			758.70450	725.384	15.43	0.6618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			272.90450	284.084	15.43	0.3382	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,585.29330	4,627.190	22.56	0.9857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			11.09330	8.490	22.56	0.0143	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			312.49010	291.712	17.48	0.3396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			916.69010	940.412	17.48	0.6604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,710.44150	3,750.469	22.23	0.9666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			26.24150	21.769	22.23	0.0334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			218.77480	202.667	18.40	0.2495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,262.97480	1,291.367	18.40	0.7505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,368.84860	3,408.327	21.87	0.9557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			34.64860	29.627	21.87	0.0443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			297.59000	277.454	17.61	0.3258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			961.79000	986.154	17.61	0.6742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			572.91530	542.793	15.99	0.5477	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	13.35	Put			437.11530	451.493	15.99	0.4523	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			336.30740	314.508	17.29	0.3611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			850.50740	873.208	17.29	0.6389	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,671.27800	3,711.244	22.19	0.9655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			27.07800	22.544	22.19	0.0345	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			67.11670	60.696	20.95	0.0850	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,581.31670	2,619.396	20.95	0.9150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			558.93720	529.089	16.04	0.5381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			453.13720	467.789	16.04	0.4619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			224.10420	207.700	18.33	0.2549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,238.30420	1,266.400	18.33	0.7451	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,107.33900	3,146.390	21.60	0.9448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			43.13900	37.690	21.60	0.0552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,779.04450	3,819.180	22.30	0.9684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			24.84450	20.480	22.30	0.0316	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,540.78550	4,582.610	23.12	0.9811	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			14.88550	12.110	23.12	0.0189	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			526.40760	542.932	16.32	0.4963	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			520.50760	492.432	16.32	0.5037	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			615.33460	633.595	16.58	0.5333	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			479.93460	453.295	16.58	0.4667	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			497.33000	512.463	16.17	0.4676	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			584.43000	554.563	16.17	0.5324	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,559.79990	1,590.199	19.01	0.7765	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			211.59990	196.599	19.01	0.2235	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			719.76670	687.137	15.85	0.6044	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			387.96670	400.737	15.85	0.3956	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,458.35400	1,488.099	18.79	0.7589	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			230.15400	214.499	18.79	0.2411	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			753.70040	721.697	16.09	0.5924	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			446.00040	460.097	16.09	0.4076	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			763.83770	731.670	16.06	0.5979	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			436.13770	450.070	16.06	0.4021	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			461.00780	475.361	16.14	0.4158	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			738.70780	706.961	16.14	0.5842	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			690.61360	659.699	16.29	0.5572	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			512.91360	528.098	16.29	0.4428	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,110.97150	2,144.744	19.90	0.8281	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			170.77150	158.444	19.90	0.1719	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			389.80980	402.881	15.92	0.3744	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			819.60980	786.581	15.92	0.6256	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,031.72190	1,054.998	17.68	0.6218	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			436.62190	413.298	17.68	0.3782	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,018.58310	1,041.640	17.65	0.6160	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			447.68310	424.040	17.65	0.3840	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,588.91120	1,617.980	18.87	0.7091	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	14.91	Call			351.51120	334.180	18.87	0.2909	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,079.50270	2,112.128	19.68	0.7822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			314.50830	298.518	19.17	0.2642	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			835.60770	804.325	16.35	0.5825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			543.00770	558.125	16.35	0.4175	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			502.29350	516.690	16.23	0.3986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			874.89350	842.890	16.23	0.6014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,371.43500	1,333.420	15.37	0.7858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,037.16690	1,002.476	15.78	0.6735	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			364.56690	376.276	15.78	0.3265	5,644,141.50	15,000	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,045.22700	2,077.642	19.63	0.7778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			257.82700	243.842	19.63	0.2222	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,751.90830	1,782.318	19.17	0.7358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,928.65680	3,967.998	22.95	0.9092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			100.91010	93.872	22.97	0.0905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,938.31010	3,977.672	22.97	0.9095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,919.00360	3,958.327	22.93	0.9089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,876.10080	1,907.405	19.37	0.7547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			288.70080	273.605	19.37	0.2453	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,662.98580	2,698.662	20.54	0.8427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			175.58580	164.862	20.54	0.1573	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			101.25680	94.199	22.95	0.0908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			173.35030	181.121	15.29	0.1939	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			826.04260	794.940	16.38	0.5778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			553.44260	568.740	16.38	0.4222	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			615.25590	589.065	17.18	0.4638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			852.65590	872.865	17.18	0.5362	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			101.60360	94.527	22.93	0.0911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,034.19550	1,057.056	17.62	0.5901	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,772.07170	1,729.608	15.19	0.8751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			99.47170	103.408	15.19	0.1249	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,518.75830	2,553.769	20.33	0.8299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			191.35830	179.969	20.33	0.1701	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,445.95030	1,407.321	15.29	0.8061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			252.10270	238.328	19.68	0.2178	7,149,846.00	30,000	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			900.28520	867.831	16.16	0.6134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			477.68520	491.631	16.16	0.3866	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			997.14980	963.081	15.89	0.6567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			394.54980	406.881	15.89	0.3433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			526.79550	503.256	17.62	0.4099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			198.83500	207.220	15.37	0.2142	3,108,300.00	15,000	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,296.77140	2,330.648	20.01	0.8075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			219.37140	206.848	20.01	0.1925	0.00	0	15,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,662.14140	1,691.194	18.87	0.6919	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			407.64140	390.594	18.87	0.3081	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,335.97110	2,368.976	19.92	0.7838	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	25/04/2018	Foreign Exchange Option	15.81	Call			271.47110	258.376	19.92	0.2162	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,208.30650	1,233.260	17.89	0.5926	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			585.30650	564.360	17.89	0.4074	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,138.84520	1,163.034	17.73	0.5736	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			623.74520	602.034	17.73	0.4264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			182.61700	177.915	22.51	0.1352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,020.71700	4,062.215	22.51	0.8648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,060.25810	2,092.052	19.34	0.7144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			412.15810	397.752	19.34	0.2856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			182.09640	177.423	22.52	0.1348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,030.19640	4,071.723	22.52	0.8652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,810.15150	2,846.130	20.39	0.7951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			282.05150	271.830	20.39	0.2049	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,747.43630	1,777.541	18.85	0.6692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			489.33630	473.241	18.85	0.3308	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			950.37810	923.301	16.76	0.5618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			738.47810	757.601	16.76	0.4382	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,248.76670	1,215.716	15.95	0.6769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			446.86670	460.016	15.95	0.3231	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,608.85070	1,572.497	15.55	0.7794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			256.95070	266.797	15.55	0.2206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,874.06060	2,822.763	13.19	0.9741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.16060	17.063	13.19	0.0259	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,278.80580	1,245.459	15.92	0.6865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			426.90580	439.759	15.92	0.3135	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			924.48520	897.852	16.84	0.5505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			772.58520	792.152	16.84	0.4495	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,303.22910	1,269.639	15.89	0.6942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			411.32910	423.939	15.89	0.3058	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,771.18680	1,801.479	18.89	0.6729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			483.08680	467.179	18.89	0.3271	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			181.58100	176.933	22.54	0.1344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,039.68100	4,081.233	22.54	0.8656	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			945.91770	967.589	17.22	0.4941	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			845.31770	820.689	17.22	0.5059	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,382.17830	1,408.579	18.01	0.5739	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			724.37830	703.879	18.01	0.4261	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,063.23010	3,015.109	13.32	0.9641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			29.73010	29.109	13.32	0.0359	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,827.72290	1,795.414	15.56	0.7805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			294.22290	309.414	15.56	0.2195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,571.02750	2,605.267	19.92	0.7213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			464.52750	451.267	19.92	0.2787	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,604.30750	1,570.819	15.99	0.7231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			420.80750	434.819	15.99	0.2769	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			739.84920	720.269	18.37	0.4139	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,556.34920	1,584.269	18.37	0.5861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,536.19310	1,503.304	16.08	0.7049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		462.69310	477.304	16.08	0.2951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,771.78140	1,801.400	18.75	0.6211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		665.28140	647.400	18.75	0.3789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		737.11550	717.594	18.38	0.4126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,563.61550	1,591.595	18.38	0.5874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		734.39380	714.937	18.40	0.4114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,570.89380	1,598.937	18.40	0.5886	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,574.66120	1,602.859	18.46	0.5603	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		865.36120	845.159	18.46	0.4397	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		873.81170	854.308	18.73	0.4289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,729.41170	1,758.808	18.73	0.5711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		871.05490	851.604	18.74	0.4278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,736.65490	1,766.104	18.74	0.5722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		868.30880	848.904	18.75	0.4267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,743.90880	1,773.404	18.75	0.5733	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,755.22640	1,784.828	18.77	0.5500	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		994.92640	974.828	18.77	0.4500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,003.42020	984.044	18.98	0.4405	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,905.92020	1,936.745	18.98	0.5595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,000.65810	981.324	18.99	0.4395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,913.15810	1,944.024	18.99	0.5605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		997.90560	978.612	19.00	0.4386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,920.40560	1,951.312	19.00	0.5614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,509.55210	1,486.118	17.97	0.5682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,281.15210	1,309.318	17.97	0.4318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,505.70780	1,482.318	17.98	0.5671	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,287.30780	1,315.518	17.98	0.4329	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,501.86830	1,478.522	18.00	0.5660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,293.46830	1,321.722	18.00	0.4340	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		2,028.80450	2,000.054	18.52	0.5797	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,760.20450	1,783.554	18.52	0.4203	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		2,036.62610	2,007.831	18.51	0.5813	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,748.02610	1,771.331	18.51	0.4187	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,032.71590	2,003.943	18.51	0.5805	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,754.11590	1,777.443	18.51	0.4195	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,868.59100	1,892.015	18.62	0.4255	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		2,058.99100	2,030.615	18.62	0.5745	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		2,188.45350	2,157.789	18.64	0.5870	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,851.25350	1,872.289	18.64	0.4130	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		2,184.53980	2,153.904	18.65	0.5863	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,857.33980	1,878.404	18.65	0.4137	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		2,180.63460	2,150.016	18.66	0.5855	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,863.43460	1,884.516	18.66	0.4145	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											22,256,185.50	180,000	2,999,906
Total \$ / R											2,068,965,989.70	334,393	4,413,886
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.25260		13.29520			0.0000	940,934.60	71	471
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.44130		13.48580			0.0000	215,060.80	16	159
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.62620		13.67260			0.0000	0.00	0	6
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.80570		13.85190			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.53680		14.58840			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,155,995.40	87	808
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			453.17070	325.096	19.84	0.0123	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			185,933.17070	190,065.096	19.84	0.9877	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			443.75610	318.447	19.87	0.0120	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			186,923.75610	191,058.447	19.87	0.9880	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			462.79700	331.896	19.81	0.0125	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			184,942.79700	189,071.896	19.81	0.9875	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			41,261.87290	38,782.590	16.77	0.4268	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			67,681.87290	69,652.590	16.77	0.5732	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			40,925.67120	38,458.885	16.79	0.4240	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			68,345.67120	70,328.885	16.79	0.5760	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			41,600.79610	39,109.293	16.75	0.4296	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			67,020.79610	68,979.293	16.75	0.5704	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			68,648.48790	65,834.381	16.87	0.5046	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			73,388.48790	75,214.381	16.87	0.4954	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			68,253.87530	65,450.169	16.89	0.5024	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			73,993.87530	75,830.169	16.89	0.4976	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			69,045.35440	66,220.834	16.86	0.5068	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			72,785.35440	74,600.834	16.86	0.4932	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			83,148.93890	80,649.159	17.17	0.5085	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			90,958.93890	93,079.159	17.17	0.4915	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			82,765.12960	80,273.439	17.18	0.5067	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			91,575.12960	93,703.439	17.18	0.4933	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			83,534.58470	81,026.699	17.15	0.5103	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			90,344.58470	92,456.699	17.15	0.4897	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			150,570.78140	148,231.792	17.98	0.5671	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			128,730.78140	131,551.792	17.98	0.4329	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			150,186.82610	147,852.243	18.00	0.5660	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			129,346.82610	132,172.243	18.00	0.4340	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			150,955.20530	148,611.795	17.97	0.5682	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			128,115.20530	130,931.795	17.97	0.4318	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,155,995.40	87	808
£ / R	On	18/09/2017	Foreign Exchange Future		17.09730		17.12660			0.0000	54,181,343.70	3,169	192,438

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Future			17.39220		17.42380			0.0000	34,784,400.00	2,000	8,251
£ / R	On	19/03/2018	Foreign Exchange Future			17.68790		17.72210			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.97610		18.01020			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.26780		18.30380			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.16640		19.20750			0.0000	0.00	0	0
Total £ / R Future												88,965,743.70	5,169	205,796
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			138.17620	133.962	14.55	0.2853	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			564.77620	531.262	14.55	0.7147	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			782.97110	795.720	16.15	0.7934	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			109.57110	93.020	16.15	0.2066	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,401.78510	1,426.202	17.16	0.9365	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			943.07070	958.684	16.51	0.8454	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			28.38510	23.502	17.16	0.0635	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			78.33160	64.715	16.52	0.1521	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			951.73160	967.415	16.52	0.8479	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			76.86080	63.469	16.53	0.1497	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			960.26080	976.169	16.53	0.8503	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			79.67070	65.984	16.51	0.1546	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.73920	2.106	22.68	0.0031	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,717.93920	7,749.906	22.68	0.9969	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.72130	2.086	22.68	0.0031	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,727.92130	7,759.886	22.68	0.9969	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.70370	2.065	22.68	0.0031	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,737.90370	7,769.865	22.68	0.9969	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,182.53960	1,155.294	16.93	0.6070	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			680.43960	687.394	16.93	0.3930	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,177.24100	1,150.035	16.94	0.6053	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			685.14100	692.135	16.94	0.3947	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,187.86170	1,160.571	16.93	0.6088	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			675.76170	682.671	16.93	0.3912	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,187.62270	1,165.619	17.25	0.5421	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,077.42270	1,089.519	17.25	0.4579	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,183.14990	1,161.192	17.25	0.5407	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,082.94990	1,095.092	17.25	0.4593	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,192.10340	1,170.061	17.24	0.5435	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,071.90340	1,083.961	17.24	0.4565	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,344.68410	1,323.978	17.36	0.5382	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,290.88410	1,306.178	17.36	0.4618	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,340.38740	1,319.761	17.36	0.5370	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,296.58740	1,311.961	17.36	0.4630	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,349.00070	1,328.252	17.35	0.5393	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,285.20070	1,300.452	17.35	0.4607	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,051.81110	2,032.077	17.23	0.5942	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,474.31110	1,495.677	17.23	0.4058	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,047.20650	2,027.511	17.24	0.5933	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,479.70650	1,501.111	17.24	0.4067	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,056.42550	2,036.662	17.23	0.5951	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,468.92550	1,490.262	17.23	0.4049	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												88,965,743.70	5,169	206,796
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12075		0.12020			0.0000	845.23	7	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12301		0.12247			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12536		0.12482			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13650		0.13594			0.0000	0.00	0	0
Total ¥ / R Future												845.23	7	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.05360	0.050	26.68	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,979.65360	3,925.350	26.68	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00210	0.002	26.68	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,979.60210	4,925.302	26.68	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.97790	0.968	26.68	0.0034	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,980.57790	2,926.268	26.68	0.9966	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,314.47210	1,360.073	15.92	0.8954	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			67.47210	59.073	15.92	0.1046	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			642.29200	668.423	17.91	0.6142	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			395.29200	367.423	17.91	0.3858	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			286.33360	298.656	19.90	0.3370	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,039.33360	997.656	19.90	0.6630	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			957.48300	991.572	18.46	0.6479	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			475.78300	455.872	18.46	0.3521	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			549.27750	572.189	20.09	0.4366	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,067.57750	1,036.489	20.09	0.5634	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,609.49600	1,656.901	16.77	0.8604	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			127.79600	121.201	16.77	0.1396	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,677.08790	1,705.273	18.93	0.6250	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,082.98790	1,055.473	18.93	0.3750	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,315.44050	1,340.553	20.32	0.5179	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,721.34050	1,690.753	20.32	0.4821	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,115.84710	2,152.340	16.60	0.7539	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			521.74710	502.540	16.60	0.2461	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												845.23	7	199
€ / R	On	17/08/2017	Foreign Exchange Future			15.41880		15.49410			0.0000	308,376,000.00	20,000	0
€ / R	On	18/08/2017	Foreign Exchange Future			15.49850		15.49410			0.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.51550		15.52790			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.58140		15.59500			0.0000	58,087,459.20	3,728	110,696
€ / R	On	27/09/2017	Foreign Exchange Future			15.61160		15.62520			0.0000	0.00	0	800

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 Future			15.71160		15.72520			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.81560		15.82980			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.88090		15.89580			0.0000	397,022.50	25	33,201
€ / R	On	27/12/2017	Foreign Exchange Future			15.91130		15.92730			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.03110		16.04830			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.18570		16.20280			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.48640		16.50370			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.80260		17.82630			0.0000	0.00	0	0
Total € / R Future												366,860,481.70	23,753	158,205
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			456.47120	531.200	12.15	1.0000	0.00	0	0
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			0.57120	0.000	12.15	0.0000	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			361.49570	352.452	20.02	0.9836	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			5.59570	0.952	20.02	0.0164	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			51.56520	46.830	13.82	0.2102	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			369.46520	352.330	13.82	0.7898	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1.52000	1.373	27.52	0.0036	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,866.52000	3,879.973	27.52	0.9964	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			572.24230	553.966	13.27	0.7935	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			77.24230	72.566	13.27	0.2065	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1.52380	1.378	27.59	0.0036	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,876.52380	3,889.978	27.59	0.9964	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1.52770	1.383	27.66	0.0036	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,886.52770	3,899.983	27.66	0.9964	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			163.83520	160.174	13.84	0.3286	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			479.03520	461.774	13.84	0.6714	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			268.51870	268.169	14.50	0.3726	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			573.71870	559.769	14.50	0.6274	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			354.10200	353.536	14.81	0.3869	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			673.90200	659.136	14.81	0.6131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			111.91120	104.430	18.60	0.1278	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,276.11120	2,283.530	18.60	0.8722	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			111.04660	103.597	18.61	0.1269	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,285.24660	2,292.697	18.61	0.8731	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			112.78270	105.272	18.59	0.1287	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,266.98270	2,274.372	18.59	0.8713	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,812.69450	1,796.772	14.38	0.9252	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			46.89450	45.872	14.38	0.0748	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			991.15450	993.198	16.39	0.6456	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			356.95450	344.098	16.39	0.3544	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			338.72930	326.130	16.51	0.3394	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,042.92930	1,045.230	16.51	0.6606	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.12210	6.909	21.71	0.0105	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,521.32210	5,536.009	21.71	0.9895	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,936.15300	1,920.412	14.72	0.9354	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			40.35300	39.512	14.72	0.0646	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			890.60480	892.142	16.16	0.6138	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			396.40480	383.042	16.16	0.3862	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			435.00060	434.761	15.04	0.4015	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			742.30060	726.061	15.04	0.5985	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			547.33610	546.949	15.28	0.4238	0.00	0	193,111
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			795.63610	778.049	15.28	0.5762	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			225.11790	224.309	14.68	0.2071	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,560.49310	1,542.582	14.68	0.7911	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			227.69310	226.882	14.68	0.2089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			222.56280	221.753	14.67	0.2053	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,430.34570	1,412.444	14.76	0.7581	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			277.54570	276.744	14.76	0.2419	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,395.39260	1,377.504	14.78	0.7486	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			292.59260	291.804	14.78	0.2514	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,567.91790	1,550.009	14.68	0.7929	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,575.36280	1,557.454	14.67	0.7947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,477.08370	1,461.913	15.27	0.6940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			483.38370	485.513	15.27	0.3060	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,489.56480	1,474.364	15.26	0.6973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			475.86480	477.964	15.26	0.3027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,483.31510	1,468.130	15.26	0.6957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			479.61510	481.729	15.26	0.3043	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,059.53290	2,040.036	16.34	0.6394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,093.23290	1,097.436	16.34	0.3606	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,054.76110	2,035.266	16.35	0.6384	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,098.46110	1,102.666	16.35	0.3616	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,049.99240	2,030.499	16.36	0.6373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,103.69240	1,107.899	16.36	0.3627	0.00	0	0
Total € / R Option												0.00	0	270,269
Total € / R												366,860,481.70	23,753	428,474
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.48980		10.48290			0.0000	2,622,450.00	250	25,521
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.62640		10.62050			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.76070		10.75630			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.89080		10.88580			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.41180		11.40890			0.0000	0.00	0	0
Total AU\$ / R Future												2,622,450.00	250	33,911
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			1.58310	1.267	19.93	0.0064	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,688.68310	1,681.466	19.93	0.9936	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			1.55010	1.240	19.98	0.0063	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,698.65010	1,691.440	19.98	0.9937	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			1.51800	1.213	20.03	0.0062	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,708.61800	1,701.414	20.03	0.9938	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,328.38580	1,318.345	17.14	0.8560	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			77.86570	73.740	17.15	0.1423	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,337.36570	1,327.340	17.15	0.8577	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			79.91940	75.763	17.12	0.1457	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,319.41940	1,309.363	17.12	0.8543	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			78.88580	74.745	17.14	0.1440	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			182.61320	177.651	14.57	0.2380	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			931.61570	930.989	14.57	0.7593	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			185.31570	180.289	14.57	0.2407	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			946.24200	945.741	14.58	0.7647	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			179.94200	175.041	14.58	0.2353	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			938.91320	938.351	14.57	0.7620	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			769.51420	769.410	14.17	0.6357	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			383.71420	378.610	14.17	0.3643	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			764.00570	763.859	14.18	0.6329	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			388.20570	383.059	14.18	0.3671	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			775.05280	774.994	14.16	0.6385	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			379.25280	374.194	14.16	0.3615	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			673.66620	673.390	14.17	0.3904	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,072.36040	1,075.005	14.15	0.6133	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			663.46040	663.205	14.15	0.3867	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,067.45030	1,070.085	14.16	0.6114	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			668.55030	668.285	14.16	0.3886	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,062.56620	1,065.190	14.17	0.6096	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,622,450.00	250	33,911
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.47930		10.46870			0.0000	0.00	0	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.63820		10.62810			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.79250		10.78330			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,120
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			13.13600	11.755	15.72	0.0574	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			834.43600	822.456	15.72	0.9426	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			12.72010	11.390	15.77	0.0557	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			844.02010	832.090	15.77	0.9443	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			13.56520	12.133	15.68	0.0591	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			824.86520	812.833	15.68	0.9409	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			401.11890	400.982	14.26	0.5610	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			313.01890	302.782	14.26	0.4390	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			396.22870	395.996	14.28	0.5564	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			318.12870	307.796	14.28	0.4436	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			406.05260	406.014	14.25	0.5655	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			307.95260	297.814	14.25	0.4345	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			896.50120	901.146	14.16	0.7560	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			183.20120	178.646	14.16	0.2440	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			889.37690	893.951	14.16	0.7531	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			186.07690	181.451	14.16	0.2469	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			903.65680	908.371	14.16	0.7588	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			180.35680	175.870	14.16	0.2412	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,120
CHF / R	On	18/09/2017	Foreign Exchange Future			13.77200		13.65850			0.0000	0.00	0	3,008
CHF / R	On	18/12/2017	Foreign Exchange Future			14.05050		13.93610			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.33570		14.21990			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.62020		15.50940			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	4,158
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			7.22490	11.045	20.30	0.0345	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,738.72490	1,629.045	20.30	0.9655	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			7.11210	10.891	20.34	0.0340	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,748.61210	1,638.891	20.34	0.9660	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			7.34000	11.203	20.25	0.0350	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,728.84000	1,619.203	20.25	0.9650	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			471.48500	588.968	17.80	0.5262	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			565.38500	568.468	17.80	0.4738	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			467.50390	584.509	17.82	0.5235	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			571.40390	574.009	17.82	0.4765	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			475.49960	593.459	17.79	0.5290	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			559.39960	562.959	17.79	0.4710	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			731.99660	845.907	17.24	0.5654	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			662.09660	660.207	17.24	0.4346	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			727.62730	841.314	17.25	0.5633	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			667.72730	665.614	17.25	0.4367	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			736.38510	850.521	17.23	0.5676	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			656.48510	654.822	17.23	0.4324	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,011.62880	953.458	16.52	0.3551	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,790.67350	1,843.638	16.50	0.6472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,001.27350	943.438	16.50	0.3528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,785.84850	1,838.641	16.51	0.6460	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,006.44850	948.441	16.51	0.3540	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,781.02880	1,833.658	16.52	0.6449	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	4,158
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98040		1.98270			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99690		2.00020			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01210		2.01590			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00470		2.00900			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			24.10690	19.746	17.32	0.0478	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,797.10690	1,815.746	17.32	0.9522	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			32.42910	26.524	16.84	0.0631	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,605.42910	1,622.524	16.84	0.9369	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			27.94740	22.866	17.08	0.0549	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,700.94740	1,718.866	17.08	0.9451	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			494.63430	498.042	15.50	0.3786	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			940.90070	911.570	15.54	0.5994	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			538.90070	542.570	15.54	0.4006	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,054.63390	1,024.806	15.45	0.6433	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			452.63390	455.806	15.45	0.3567	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			996.63430	967.041	15.50	0.6214	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,449.47300	1,417.484	15.81	0.6571	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			590.47300	596.484	15.81	0.3429	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,391.17320	1,359.443	15.85	0.6411	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			632.17320	638.443	15.85	0.3589	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,509.47770	1,477.244	15.77	0.6731	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			550.47770	556.244	15.77	0.3269	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,946.44550	1,927.316	16.81	0.5668	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,656.44550	1,680.316	16.81	0.4332	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,902.80380	1,882.824	16.84	0.5581	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,712.80380	1,735.824	16.84	0.4419	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,991.00680	1,972.725	16.79	0.5755	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,601.00680	1,625.725	16.79	0.4245	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			2.09930		2.09820			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14060		2.13980			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40670		2.40600			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,412.35380	1,419.711	15.40	0.9369	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			30.35380	26.711	15.40	0.0631	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,318.44690	1,324.822	15.11	0.9256	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			36.44690	31.822	15.11	0.0744	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,507.24260	1,515.422	15.68	0.9465	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			25.24260	22.422	15.68	0.0535	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			278.10110	272.175	15.65	0.2301	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,504.01000	1,505.420	15.66	0.7528	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			306.01000	299.420	15.66	0.2472	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,650.02440	1,652.740	15.63	0.7864	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			252.02440	246.740	15.63	0.2136	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,576.10110	1,578.175	15.65	0.7699	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,578.84130	3,582.704	16.74	0.7297	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,018.84130	1,015.704	16.74	0.2703	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,518.89110	3,522.521	16.78	0.7226	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,058.89110	1,055.521	16.78	0.2774	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,644.46470	3,648.549	16.74	0.7365	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			984.46470	981.549	16.74	0.2635	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			1.69550		1.70130			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72350		1.72930			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74990		1.75570			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87310		1.88000			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			5.58840	3.703	19.66	0.0111	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,392.58840	2,448.703	19.66	0.9889	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			4.88190	3.275	19.99	0.0098	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,491.88190	2,548.275	19.99	0.9902	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			4.27750	2.907	20.33	0.0087	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,591.27750	2,647.907	20.33	0.9913	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			500.50580	469.925	16.75	0.4109	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			907.50580	934.925	16.75	0.5891	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			468.97180	439.374	16.90	0.3898	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			975.97180	1,004.374	16.90	0.6102	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			534.10950	502.530	16.60	0.4328	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			841.10950	867.530	16.60	0.5672	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			966.93530	929.077	16.50	0.5430	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			809.93530	830.077	16.50	0.4570	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			922.90500	886.141	16.60	0.5252	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			865.90500	887.141	16.60	0.4748	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,012.83300	973.884	16.39	0.5611	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			755.83300	774.884	16.39	0.4389	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,266.50780	2,224.743	16.94	0.6413	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,166.50780	1,193.743	16.94	0.3587	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,365.80320	2,320.562	16.76	0.6604	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,065.80320	1,089.562	16.76	0.3396	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,315.59390	2,272.078	16.85	0.6508	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,115.59390	1,141.078	16.85	0.3492	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/09/2017	Foreign Exchange Future			0.12750		0.12760			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12700		0.12730			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12620		0.12700			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12590		0.12640			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12050		0.11880			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			1.67140		1.67190			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69840		1.69920			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72520		1.72610			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86190		1.86340			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			9.66750		9.65100			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.78870		9.77260			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.90790		9.89300			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.48900		10.47210			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			946.07000	928.952	16.72	0.9653	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			7.61210	6.941	16.66	0.0371	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			926.61210	909.441	16.66	0.9629	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			7.33620	6.692	16.69	0.0359	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			936.33620	919.192	16.69	0.9641	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			7.07000	6.452	16.72	0.0347	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			340.81110	340.292	15.46	0.5082	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			378.21110	361.592	15.46	0.4918	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			336.62010	336.045	15.48	0.5038	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			384.02010	367.345	15.48	0.4962	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			345.04620	344.583	15.44	0.5127	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			372.44620	355.883	15.44	0.4873	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			708.57950	712.732	15.13	0.6795	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			265.57950	254.832	15.13	0.3205	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			702.54950	706.597	15.14	0.6762	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			269.54950	258.697	15.14	0.3238	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			714.64560	718.903	15.12	0.6829	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			261.64560	251.003	15.12	0.3171	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,127.91380	1,139.680	15.02	0.6467	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			575.81380	570.680	15.02	0.3533	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,122.41760	1,134.164	15.02	0.6448	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			580.31760	575.164	15.02	0.3552	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,133.43020	1,145.221	15.01	0.6485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			571.33020	566.221	15.01	0.3515	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			1.29330		1.29670			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30680		1.31030			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31990		1.32350			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34410		1.34780			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			733.00000	767.000		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			833.00000	867.000		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			633.00000	667.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			103.00000	68.000		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			3.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	32.000		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			97.00000	132.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			235.00000	199.000		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			135.00000	99.000		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			35.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	1.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			278.00000	241.000		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			178.00000	141.000		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			378.00000	341.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29010		1.28820			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29390		1.29200			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29810		1.29620			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.17570		1.17300			0.0000	1,528,410.00	1,300	12
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18150		1.17870			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18780		1.18510			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,528,410.00	1,300	12
Total QUANTO € / \$												1,528,410.00	1,300	12
RAIN	On	18/09/2017	Foreign Exchange Future			23,387.44000		23,404.28000			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			9.71380		9.72740			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.72860		10.74350			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			200.63670	184.706	12.67	0.5879	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			113.23670	110.906	12.67	0.4121	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			195.05030	179.213	12.69	0.5770	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			117.65030	115.413	12.69	0.4230	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			206.32670	190.310	12.65	0.5987	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			108.92670	106.510	12.65	0.4013	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,260.95590	1,253.558	15.06	0.6727	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			517.45590	524.958	15.06	0.3273	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,255.19980	1,247.835	15.07	0.6709	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			521.69980	529.235	15.07	0.3291	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,266.73210	1,259.302	15.06	0.6745	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			513.23210	520.702	15.06	0.3255	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			3.73710		3.73900			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65160		3.65450			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.44790		3.50510			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			194.82460	191.904	12.33	0.9229	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			5.82460	4.804	12.33	0.0771	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			185.72930	182.710	12.29	0.9119	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			6.72930	5.610	12.29	0.0881	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			204.32580	201.505	12.58	0.9296	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			5.32580	4.405	12.58	0.0704	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			234.81630	230.517	14.25	0.6521	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			100.31630	98.917	14.25	0.3479	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			228.69990	224.373	14.24	0.6425	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			104.19990	102.773	14.24	0.3575	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			241.02880	236.759	14.26	0.6616	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			96.52880	95.159	14.26	0.3384	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			281.52020	254.270	15.42	0.5019	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			296.42020	326.370	15.42	0.4981	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			277.28330	250.249	15.42	0.4965	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			302.18330	332.349	15.42	0.5035	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			273.09910	246.282	15.43	0.4911	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			307.99910	338.382	15.43	0.5089	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			1.44740		1.45020			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42200		1.42620			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39480		1.39920			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21470		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,507,843,730.23	184,959	1,821,726
Total Options												22,256,185.50	180,000	3,271,175
Grand Total:												2,530,099,915.73	364,959	5,092,901