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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/08/2017 Foreign Exchange Future			13.21470		13.21220			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.22120		13.22090			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.22340		13.22310			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.22560		13.22530			0.0000	0.00	0	6,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.22790		13.22740			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.23660		13.23600			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.24090		13.24030			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.26500		13.26390			0.0000	714,346,780.00	53,852	757,558
\$ / R On 26/09/2017 Foreign Exchange Future			13.28240		13.28100			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.28450		13.28310			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.28650		13.28520			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.28860		13.28730			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.31740		13.31650			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.33800		13.33730			0.0000	6,669,000.00	500	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.34610		13.34540			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.37230		13.37160			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.38040		13.37970			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.41070		13.41000			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.41480		13.41410			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.44550		13.44460			0.0000	0.00	0	1,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Future			13.45160		13.45080			0.0000	26,903,200.00	2,000	130,476
\$ / R	On	22/12/2017	Foreign Exchange Future			13.45980		13.45890			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.47000		13.46910			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.48230		13.48130			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.49660		13.49560			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.54170		13.54040			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.54370		13.54240			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.56830		13.56690			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.57240		13.57100			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.63670		13.63500			0.0000	26,018,823.60	1,908	87,782
\$ / R	On	25/04/2018	Foreign Exchange Future			13.71040		13.70830			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.74230		13.74000			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.75030		13.74800			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.81730		13.81470			0.0000	10,501,148.00	760	101,641
\$ / R	On	02/07/2018	Foreign Exchange Future			13.84470		13.84210			0.0000	0.00	0	255
\$ / R	On	13/08/2018	Foreign Exchange Future			13.92710		13.92430			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.99810		13.99500			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.11640		14.11180			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.18080		14.17540			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.30740		14.30040			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.37590		14.36800			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.55850		14.54840			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.42760		15.40840			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.54100		15.52070			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.65930		15.63780			0.0000	0.00	0	184,000
Total \$ / R Future												784,438,951.60	59,020	1,389,639
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			140.43810	131.539	14.58	0.7919	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			28.23810	16.839	14.58	0.2081	0.00	0	60,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			261.68840	252.852	18.48	0.9095	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			13.88840	7.552	18.48	0.0905	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			207.99390	197.171	17.25	0.8609	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			20.19390	11.871	17.25	0.1391	0.00	0	40,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			300.46020	296.427	14.86	0.8612	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			21.36020	17.627	14.86	0.1388	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,619.34390	3,619.090	60.52	0.9990	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.24390	0.290	60.52	0.0010	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			42.07400	34.685	13.49	0.2371	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			215.17400	208.085	13.49	0.7629	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			32.73330	26.661	14.28	0.1753	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			288.03330	282.261	14.28	0.8247	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			0.00000	260.720	14.10	0.7706	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			0.00000	38.620	14.10	0.2294	772,406.00	20,000	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			42.68920	35.781	14.09	0.2129	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			270.08920	263.681	14.09	0.7871	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	01/09/2017	Foreign Exchange Option	12.75	Call			488.72090	486.375	15.29	0.9388	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			11.32090	8.475	15.29	0.0612	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			158.85550	148.888	12.62	0.5499	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			114.85550	105.488	12.62	0.4501	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			3.72810	2.784	14.76	0.0191	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			794.02810	793.684	14.76	0.9809	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			59.12330	52.349	15.68	0.1778	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,294.42810	1,290.408	17.30	0.9761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			8.32810	5.408	17.30	0.0239	221.74	41	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,236.74410	3,235.556	27.99	0.9980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			14.99690	10.990	16.89	0.0454	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,461.55030	1,458.457	17.89	0.9844	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			5.45030	3.457	17.89	0.0156	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,245.61890	1,241.364	17.21	0.9723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			9.51890	6.365	17.21	0.0277	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			74.97170	67.191	15.29	0.2205	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			2.83000	1.857	19.06	0.0084	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			775.76260	773.594	13.20	0.9557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			11.86260	8.594	13.20	0.0443	352.35	41	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			267.34350	256.717	13.35	0.6116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			143.44350	131.717	13.35	0.3884	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,081.09690	1,075.990	16.89	0.9546	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			41.91950	34.228	12.82	0.1446	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,266.98610	1,267.367	16.68	0.9885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			3.08610	2.367	16.68	0.0115	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			355.80660	345.025	14.50	0.6680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			119.70660	110.025	14.50	0.3320	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,738.93000	1,736.857	19.06	0.9916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.47230	0.394	23.67	0.0017	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			957.30840	951.536	16.64	0.9347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			21.20840	16.536	16.64	0.0653	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,736.95820	3,735.759	32.31	0.9977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.85820	0.759	32.31	0.0023	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			505.81950	499.228	12.82	0.8554	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,216.41370	1,212.014	17.15	0.9697	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,431.95770	1,428.708	17.77	0.9833	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			5.85770	3.708	17.77	0.0167	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			355.22710	345.728	13.13	0.7235	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			91.32710	80.728	13.13	0.2765	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,736.57230	2,735.394	23.67	0.9983	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.19520	0.169	34.48	0.0005	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			150.35190	139.960	14.11	0.4013	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			286.45190	274.960	14.11	0.5987	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,766.97260	3,765.773	32.57	0.9977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.87260	0.773	32.57	0.0023	0.00	0	110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			10.31370	7.015	17.15	0.0303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			976.20990	970.538	16.68	0.9382	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,536.86710	3,535.673	30.58	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.76710	0.673	30.58	0.0022	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,736.10000	986,735.000	34.48	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	34.48	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,736.29520	4,735.169	34.48	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.60650	0.521	27.13	0.0019	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			15.40300	11.344	16.87	0.0467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,071.50300	1,066.344	16.87	0.9533	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			66.58910	59.314	15.48	0.1982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			552.68910	544.314	15.48	0.8018	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			20.10990	15.538	16.68	0.0618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,106.86540	4,105.681	34.48	0.9980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			547.44950	541.703	12.75	0.8812	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			33.54950	26.703	12.75	0.1188	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			65.02640	57.852	15.52	0.1939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			561.12640	552.852	15.52	0.8061	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,136.70650	3,135.521	27.13	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.74940	0.666	34.48	0.0019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,116.84940	4,115.666	34.48	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.73380	0.652	34.48	0.0019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,126.83380	4,125.652	34.48	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.76540	0.681	34.48	0.0020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,838.35820	1,836.508	19.48	0.9932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			168.14760	157.510	13.91	0.4390	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			254.24760	242.510	13.91	0.5610	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			737.22610	734.649	12.93	0.9502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			13.32610	9.649	12.93	0.0498	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			79.20790	69.093	13.07	0.2469	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			299.81320	288.442	14.19	0.6133	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			143.71320	133.442	14.19	0.3867	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			261.66090	250.989	13.36	0.6033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			147.76090	135.989	13.36	0.3967	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			2.25820	1.508	19.48	0.0068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			5.19550	3.301	17.98	0.0149	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			682.68510	675.772	16.07	0.8573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			46.58510	40.772	16.07	0.1427	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			209.23620	198.404	13.52	0.5197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			195.33620	183.404	13.52	0.4803	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			383.10790	374.093	13.07	0.7531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			125.34060	115.498	14.42	0.3452	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			470.46870	461.084	15.09	0.7550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			84.36870	76.084	15.09	0.2450	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			63.20790	53.925	12.98	0.2053	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	12.90	Call			427.10790	418.925	12.98	0.7947	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,481.29550	1,478.301	17.98	0.9851	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			13.72210	9.935	12.86	0.0513	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			603.83280	596.056	15.72	0.8260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			57.73280	51.056	15.72	0.1740	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,019.80540	1,019.359	14.94	0.9781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			5.90540	4.359	14.94	0.0219	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			341.44060	330.498	14.42	0.6548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			234.44820	223.635	13.44	0.5615	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			772.04080	765.400	16.26	0.8889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			35.94080	30.400	16.26	0.1111	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,004.66600	999.146	16.73	0.9431	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			18.56600	14.147	16.73	0.0569	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			727.62210	724.935	12.86	0.9487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			6.06680	4.473	14.87	0.0225	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			320.34330	309.176	14.30	0.6345	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			134.24330	124.176	14.30	0.3655	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			139.20770	127.528	13.33	0.3801	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			273.10770	262.528	13.33	0.6199	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			170.54820	158.635	13.44	0.4385	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			15.92840	11.545	12.51	0.0598	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,069.06730	1,068.839	15.29	0.9808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			5.16730	3.839	15.29	0.0192	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			718.11470	711.294	16.15	0.8707	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			42.01470	36.294	16.15	0.1293	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,009.96680	1,009.473	14.87	0.9775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.64410	0.556	27.99	0.0020	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			223.84160	211.953	13.71	0.5214	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			187.74160	176.953	13.71	0.4786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			88.43500	79.952	15.01	0.2555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			454.53500	444.952	15.01	0.7445	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			679.82840	676.545	12.51	0.9402	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			511.07170	502.191	15.29	0.7795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			595.22330	587.349	15.68	0.8222	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			264.54940	252.571	14.07	0.5246	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			215.54940	204.971	14.07	0.4754	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			378.05630	366.749	14.75	0.6291	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			161.15630	151.249	14.75	0.3709	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,848.01920	3,846.552	29.35	0.9970	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			1.11920	1.052	29.35	0.0030	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			193.14960	181.319	13.91	0.4184	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			298.34960	287.819	13.91	0.5816	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			398.09750	388.479	13.74	0.6874	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			130.79750	119.879	13.74	0.3126	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			276.74930	265.170	14.30	0.4684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			313.24930	302.570	14.30	0.5316	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,515.77890	1,509.475	18.17	0.9150	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			43.07890	37.475	18.17	0.0850	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			0.00000	786.164	16.30	0.7561	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			0.00000	124.164	16.30	0.2439	62,082.15	500	500
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			578.43710	568.878	14.04	0.7181	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			153.03710	142.778	14.04	0.2819	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			434.70350	423.264	15.08	0.5589	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			280.10350	269.364	15.08	0.4411	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,106.48020	4,106.407	24.67	0.9942	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.88020	2.507	24.67	0.0058	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			883.60340	874.641	16.72	0.7714	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			129.00340	120.741	16.72	0.2286	0.00	0	1,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			372.25460	362.696	14.96	0.4809	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			383.85460	374.996	14.96	0.5191	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			800.28310	792.549	16.53	0.6985	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			199.98310	192.949	16.53	0.3015	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			484.58670	476.267	15.55	0.5170	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			394.58670	386.967	15.55	0.4830	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,332.58670	4,332.013	21.13	0.9940	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.58670	2.713	21.13	0.0060	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			507.26930	498.878	15.68	0.5255	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			391.36930	383.678	15.68	0.4745	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			531.03720	522.187	15.93	0.5103	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			445.63720	437.687	15.93	0.4897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			20.18390	14.854	21.87	0.0247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,859.38390	3,853.254	21.87	0.9753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			180.94680	175.092	18.21	0.2287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,330.14680	1,323.492	18.21	0.7713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			20.03620	14.707	21.87	0.0244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,869.23620	3,863.107	21.87	0.9756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			709.04340	700.607	16.50	0.5898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			359.84340	352.207	16.50	0.4102	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,355.65010	1,349.060	18.27	0.7764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			176.45010	170.660	18.27	0.2236	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			19.89030	14.562	21.88	0.0242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,879.09030	3,872.962	21.88	0.9758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			332.16580	323.082	15.26	0.3799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			632.96580	624.682	15.26	0.6201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			660.38920	652.144	15.18	0.6373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			309.58920	300.544	15.18	0.3627	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,163.52950	1,156.438	17.78	0.7345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			214.32950	208.038	17.78	0.2655	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			616.94810	608.646	15.30	0.6098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			346.14810	337.046	15.30	0.3902	0.00	0	16,000

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	13.21	Call			601.24990	592.940	15.35	0.5995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			360.44990	351.340	15.35	0.4005	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			153.18780	147.781	18.63	0.1968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,502.38780	1,496.181	18.63	0.8032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,145.07360	1,139.084	14.37	0.8510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			94.27360	87.484	14.37	0.1490	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			509.16840	500.970	15.66	0.5349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			458.36840	449.370	15.66	0.4651	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			380.01790	370.910	15.42	0.4142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			580.81790	572.510	15.42	0.5858	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			951.10580	944.000	14.57	0.7840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			150.30580	142.400	14.57	0.2160	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,776.03690	1,770.464	19.16	0.8456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			116.83690	112.064	19.16	0.1544	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,132.93420	2,128.126	19.82	0.8862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			83.73420	79.726	19.82	0.1138	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,304.08690	1,299.161	14.22	0.8930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			63.28690	57.561	14.22	0.1070	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,730.00420	1,727.714	15.11	0.9478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			29.20420	26.114	15.11	0.0522	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			327.05400	319.676	16.73	0.3797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			786.25400	778.076	16.73	0.6203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,065.26570	1,058.780	14.45	0.8258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			114.46570	107.180	14.45	0.1742	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			649.31070	641.046	15.21	0.6304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			318.51070	309.446	15.21	0.3696	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			392.46630	384.633	16.28	0.4394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			641.66630	633.033	16.28	0.5606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,834.96780	2,830.783	21.01	0.9363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			45.76780	42.383	21.01	0.0637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,677.75900	1,671.962	18.97	0.8316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			128.55900	123.562	18.97	0.1684	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			515.71200	506.816	15.85	0.4981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			466.51200	458.416	15.85	0.5019	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,493.26760	1,489.647	14.41	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			42.46760	38.047	14.41	0.0749	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			590.96150	582.653	15.39	0.5926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			370.16150	361.053	15.39	0.4074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,785.02950	1,779.477	19.18	0.8468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			115.82950	111.077	19.18	0.1532	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			258.85080	252.121	17.31	0.3124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			988.05080	980.521	17.31	0.6876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,770.77090	3,764.642	21.79	0.9732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			21.57090	16.242	21.79	0.0268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			717.96030	709.857	15.01	0.6716	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	13.00	Put			267.16030	258.257	15.01	0.3284	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,618.27350	4,614.333	22.04	0.9892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			9.07350	5.933	22.04	0.0108	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			279.77910	272.883	17.12	0.3337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			918.97910	911.283	17.12	0.6663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,741.25740	3,735.133	21.77	0.9725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			22.05740	16.733	21.77	0.0275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			191.93840	185.928	18.06	0.2410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,271.13840	1,264.329	18.06	0.7590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,397.98470	3,392.121	21.48	0.9622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			28.78470	23.721	21.48	0.0378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			265.63850	258.855	17.25	0.3194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			964.83850	957.255	17.25	0.6806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			532.19160	523.938	15.58	0.5517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			431.39160	422.338	15.58	0.4483	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			302.47480	295.330	16.93	0.3561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			851.67480	843.730	16.93	0.6439	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,701.92630	3,695.812	21.73	0.9715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			22.72630	17.412	21.73	0.0285	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			55.53270	52.384	20.68	0.0773	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,604.73270	2,600.785	20.68	0.9227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			518.27640	510.053	15.63	0.5416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			447.47640	438.453	15.63	0.4584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			196.87190	190.796	17.99	0.2464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,246.07190	1,239.196	17.99	0.7536	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,134.79960	3,129.478	21.26	0.9517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			35.59960	31.078	21.26	0.0483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,810.14120	3,804.009	21.82	0.9742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			20.94120	15.609	21.82	0.0258	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			522.82730	513.763	15.94	0.4947	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			481.72730	473.563	15.94	0.5053	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,573.35590	4,569.595	22.82	0.9844	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			12.25590	9.395	22.82	0.0156	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			613.64450	604.671	16.22	0.5334	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			442.74450	434.671	16.22	0.4666	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			494.42180	485.018	15.83	0.4648	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			545.72180	537.318	15.83	0.5352	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,572.98620	1,566.120	18.77	0.7837	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			188.58620	182.720	18.77	0.2163	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			680.50330	671.785	15.52	0.6102	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			384.90330	375.185	15.52	0.3898	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,470.58670	1,463.473	18.54	0.7658	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			206.18670	200.073	18.54	0.2342	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			716.92560	707.804	15.82	0.5970	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			446.52560	436.104	15.82	0.4030	0.00	0	154,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			727.01190	717.885	15.79	0.6026	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			436.61190	426.185	15.79	0.3974	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			461.62200	451.208	15.86	0.4115	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			702.02200	692.908	15.86	0.5885	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			654.24750	645.201	16.02	0.5604	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			513.84750	503.501	16.02	0.4396	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,130.85190	2,124.402	19.74	0.8340	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			153.25190	148.102	19.74	0.1660	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			390.19250	379.745	15.64	0.3687	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			782.59250	773.445	15.64	0.6313	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,040.42260	1,030.983	17.48	0.6242	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			407.32260	399.283	17.48	0.3758	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,027.28800	1,017.722	17.46	0.6182	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			418.28800	410.122	17.46	0.3818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,002.03110	992.209	15.54	0.6795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			367.03110	355.509	15.54	0.3205	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,064.89140	2,056.478	19.49	0.7822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			239.89140	233.178	19.49	0.2178	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,769.19010	1,760.204	19.02	0.7398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,958.04830	3,952.198	22.91	0.9125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			92.73370	88.590	22.93	0.0872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,967.73370	3,961.890	22.93	0.9128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,948.36480	3,942.506	22.89	0.9121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,894.43210	1,885.684	19.22	0.7589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			269.43210	262.384	19.22	0.2411	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,686.71580	2,679.485	20.42	0.8472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			161.71580	156.185	20.42	0.1528	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			93.04830	88.898	22.91	0.0875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			174.86550	164.832	15.00	0.1851	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			792.67620	782.594	16.16	0.5810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			557.67620	545.894	16.16	0.4190	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			585.28910	575.711	16.98	0.4639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			860.28910	849.011	16.98	0.5361	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			93.36480	89.206	22.89	0.0879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,044.05160	1,033.221	17.43	0.5914	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,733.83810	1,728.766	14.92	0.8833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			98.83810	92.066	14.92	0.1167	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,541.64230	2,534.147	20.20	0.8344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			176.64230	170.847	20.20	0.1656	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,409.86550	1,401.532	15.00	0.8149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			234.42110	227.778	19.54	0.2134	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			866.20430	856.109	15.93	0.6177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			481.20430	469.409	15.93	0.3823	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			962.28730	952.350	15.65	0.6622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			397.28730	385.650	15.65	0.3378	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	14.18	Call			499.05160	489.921	17.43	0.4086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			200.45410	190.027	15.08	0.2057	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,318.22970	2,310.314	19.87	0.8121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			203.22970	197.014	19.87	0.1879	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,604.72150	1,595.367	18.71	0.7127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			329.72150	322.067	18.71	0.2873	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,099.42110	2,091.078	19.54	0.7866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			294.19010	286.904	19.02	0.2602	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			802.14770	792.057	16.13	0.5859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			547.14770	535.357	16.13	0.4141	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			506.04530	494.241	16.00	0.3946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			841.04530	830.941	16.00	0.6054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,335.45410	1,326.726	15.08	0.7943	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,357.15200	2,347.562	19.77	0.7878	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			255.45200	247.962	19.77	0.2122	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,678.81140	1,667.982	18.71	0.6949	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			387.11140	378.382	18.71	0.3051	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,221.08440	1,207.719	17.68	0.5941	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			561.08440	550.019	17.68	0.4059	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,150.99340	1,137.347	17.51	0.5746	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			598.99340	587.647	17.51	0.4254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,835.19420	2,823.416	20.21	0.7992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			269.89420	260.716	20.21	0.2008	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,765.92500	1,752.305	18.65	0.6720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			470.62500	459.605	18.65	0.3280	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			922.36120	909.745	16.52	0.5640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			747.66120	732.445	16.52	0.4360	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,216.52250	1,204.434	15.68	0.6821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			451.82250	437.134	15.68	0.3179	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,575.44160	1,564.541	15.24	0.7868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			260.74160	247.241	15.24	0.2132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,831.23800	2,833.002	13.17	0.9757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.53800	15.702	13.17	0.0243	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,246.44740	1,234.394	15.64	0.6920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			431.74740	417.094	15.64	0.3080	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			896.77080	884.177	16.61	0.5525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			782.07080	766.877	16.61	0.4475	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,270.78180	1,258.763	15.61	0.6999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			416.08180	401.463	15.61	0.3001	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,789.85620	1,776.295	18.70	0.6757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			464.55620	453.595	18.70	0.3243	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			176.32750	168.844	22.41	0.1308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,071.62750	4,061.544	22.41	0.8692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			177.29050	169.785	22.37	0.1316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,052.59050	4,042.485	22.37	0.8684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,080.56780	2,067.472	19.15	0.7178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			395.26780	384.772	19.15	0.2822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			176.80780	169.314	22.39	0.1312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,062.10780	4,052.014	22.39	0.8688	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			957.27200	941.850	16.99	0.4933	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			819.37200	806.550	16.99	0.5067	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,398.39220	1,382.464	17.80	0.5749	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			702.69220	689.564	17.80	0.4251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,021.11910	3,017.956	12.56	0.9727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			26.11910	19.856	12.56	0.0273	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,798.54230	1,786.280	15.24	0.7873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			303.54230	288.180	15.24	0.2127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,594.33750	2,579.149	19.71	0.7247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			449.33750	437.249	19.71	0.2753	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,573.11650	1,560.649	15.72	0.7284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			428.11650	412.549	15.72	0.2716	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			718.18510	704.947	18.15	0.4125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,573.18510	1,556.847	18.15	0.5875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,505.07420	1,492.371	15.81	0.7099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			470.07420	454.271	15.81	0.2901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,790.23680	1,774.160	18.53	0.6231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			645.23680	632.261	18.53	0.3769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			715.50970	702.283	18.16	0.4112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,580.50970	1,564.183	18.16	0.5888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			712.84620	699.625	18.18	0.4100	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,587.84620	1,571.525	18.18	0.5900	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,592.49500	1,575.685	18.27	0.5607	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			844.29500	832.085	18.27	0.4393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			853.73180	842.187	18.56	0.4285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,748.33180	1,731.387	18.56	0.5715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			851.02180	839.477	18.57	0.4274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,755.62180	1,738.677	18.57	0.5726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			848.32240	836.778	18.58	0.4262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,762.92240	1,745.978	18.58	0.5738	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,774.79740	1,757.284	18.61	0.5499	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			975.19740	964.684	18.61	0.4501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			984.77750	974.681	18.83	0.4407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,926.77750	1,908.781	18.83	0.5593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			982.05110	971.951	18.84	0.4397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,934.05110	1,916.051	18.84	0.5603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			979.34140	969.231	18.85	0.4387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,941.34140	1,923.331	18.85	0.5613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,488.25930	1,480.668	17.82	0.5703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,299.85930	1,282.168	17.82	0.4297	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,484.46380	1,476.862	17.83	0.5692	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	14.37	Put			1,306.06380	1,288.362	17.83	0.4308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,480.68080	1,473.068	17.85	0.5680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,312.28080	1,294.568	17.85	0.4320	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,061.14170	2,057.815	18.97	0.5831	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,832.74170	1,810.215	18.97	0.4169	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,068.93540	2,065.633	18.95	0.5847	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,820.53540	1,798.033	18.95	0.4153	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,065.03920	2,061.715	18.96	0.5839	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,826.63920	1,804.115	18.96	0.4161	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,948.30190	1,924.994	19.12	0.4217	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,099.00190	2,095.994	19.12	0.5783	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,230.26090	2,227.952	19.17	0.5906	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,932.46090	1,908.652	19.17	0.4094	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,226.37130	2,224.039	19.17	0.5899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,938.57130	1,914.739	19.17	0.4101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,222.48980	2,220.135	19.18	0.5891	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,944.68980	1,920.835	19.18	0.4109	0.00	0	0
Total \$ / R Option												835,062.24	20,582	3,020,524
Total \$ / R												785,274,013.84	79,602	4,410,163
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.26500		13.26390			0.0000	358,155.00	27	516
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.45160		13.45080			0.0000	67,258.00	5	154
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.63670		13.63500			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.81730		13.81470			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.55850		14.54840			0.0000	0.00	0	0
Total \$ / R MAXI Future												425,413.00	32	848
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			202.07360	136.246	19.68	0.0062	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			188,812.07360	188,636.246	19.68	0.9938	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			197.66250	133.538	19.73	0.0060	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			189,807.66250	189,633.538	19.73	0.9940	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			206.59290	139.012	19.64	0.0063	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			187,816.59290	187,639.012	19.64	0.9937	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			37,580.58430	36,806.776	16.39	0.4246	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			67,500.58430	66,646.776	16.39	0.5754	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			37,255.96870	36,483.996	16.41	0.4217	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			68,175.96870	67,323.996	16.41	0.5783	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			37,908.27970	37,132.372	16.37	0.4276	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			66,828.27970	65,972.372	16.37	0.5724	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			65,499.24300	64,520.793	16.67	0.5058	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			73,999.24300	72,850.793	16.67	0.4942	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			65,112.23900	64,134.816	16.68	0.5035	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			74,612.23900	73,464.816	16.68	0.4965	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			65,888.10600	64,909.076	16.65	0.5081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			73,388.10600	72,239.076	16.65	0.4919	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			80,493.42420	79,242.412	16.94	0.5094	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			92,023.42420	90,512.412	16.94	0.4906	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			80,115.96850	78,865.230	16.95	0.5076	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			92,645.96850	91,135.230	16.95	0.4924	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			80,872.71660	79,621.460	16.92	0.5113	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			91,402.71660	89,891.460	16.92	0.4887	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			148,446.38420	147,686.170	17.83	0.5692	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			130,606.38420	128,836.170	17.83	0.4308	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			148,068.07730	147,306.785	17.85	0.5680	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			131,228.07730	129,456.785	17.85	0.4320	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			148,825.92570	148,066.805	17.82	0.5703	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			129,985.92570	128,216.805	17.82	0.4297	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												425,413.00	32	848
£ / R	On	18/09/2017	Foreign Exchange Future			16.98410		17.03490			0.0000	25,747,895.60	1,516	192,322
£ / R	On	31/10/2017	Foreign Exchange Future			17.12520		17.17560			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.27600		17.32670			0.0000	0.00	0	8,251
£ / R	On	19/03/2018	Foreign Exchange Future			17.56830		17.62000			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.85510		17.90700			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.14280		18.19610			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.04200		19.09100			0.0000	0.00	0	0
Total £ / R Future												25,747,895.60	1,516	205,723
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			132.15210	135.745	14.10	0.3202	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			467.05210	419.845	14.10	0.6798	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			830.44670	866.764	15.98	0.8597	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			65.34670	50.864	15.98	0.1403	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,480.92550	1,528.611	17.98	0.9606	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			999.68140	1,040.406	16.49	0.9006	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			15.82550	12.711	17.98	0.0394	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			43.69250	33.825	16.52	0.0976	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,008.79250	1,049.725	16.52	0.9024	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			42.82090	33.157	16.55	0.0959	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,017.92090	1,059.057	16.55	0.9041	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			44.58140	34.507	16.49	0.0994	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			518.13340	482.717	15.50	0.5291	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			422.53340	437.517	15.50	0.4709	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			513.09130	477.855	15.51	0.5256	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			427.49130	442.655	15.51	0.4744	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			523.20970	487.613	15.50	0.5325	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			417.60970	432.413	15.50	0.4675	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.34780	1.190	22.44	0.0019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,814.64780	7,865.190	22.44	0.9981	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.33360	1.177	22.44	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,824.63360	7,875.177	22.44	0.9981	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.31950	1.165	22.44	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,834.61950	7,885.164	22.44	0.9981	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,103.44990	1,060.338	16.72	0.5878	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			703.44990	712.038	16.72	0.4122	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,098.27890	1,055.266	16.72	0.5859	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			708.27890	716.966	16.72	0.4141	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,108.64460	1,065.434	16.71	0.5896	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			698.64460	707.134	16.71	0.4104	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,123.36630	1,074.915	17.01	0.5242	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,116.36630	1,119.815	17.01	0.4758	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,119.10240	1,070.738	17.02	0.5228	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,122.10240	1,125.638	17.02	0.4772	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,127.72850	1,079.113	17.01	0.5256	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,110.72850	1,114.013	17.01	0.4744	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,284.28430	1,231.716	17.14	0.5221	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,338.18430	1,338.916	17.14	0.4779	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,280.14980	1,227.648	17.15	0.5209	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,344.04980	1,344.848	17.15	0.4791	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,288.43860	1,235.797	17.14	0.5233	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,332.33860	1,332.997	17.14	0.4767	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,979.71760	1,939.138	17.11	0.5832	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,518.71760	1,527.138	17.11	0.4168	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,975.22400	1,934.682	17.12	0.5823	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,524.22400	1,532.682	17.12	0.4177	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,984.23090	1,943.603	17.11	0.5841	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,513.23090	1,521.603	17.11	0.4159	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												25,747,895.60	1,516	206,723
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12170		0.12136			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12398		0.12361			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12635		0.12596			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13768		0.13719			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	199
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.02330	0.018	27.08	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,864.52330	3,830.018	27.08	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00060	0.000	27.08	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,864.50060	4,830.000	27.08	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.61790	0.542	27.08	0.0021	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,865.11790	2,830.542	27.08	0.9979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,403.53900	1,420.121	13.48	0.9459	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			42.53900	22.321	13.48	0.0541	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			684.04990	686.176	16.71	0.6525	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			323.04990	288.377	16.71	0.3475	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			294.57430	292.281	18.87	0.3481	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			933.57430	894.481	18.87	0.6519	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,012.91060	1,013.278	17.45	0.6763	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			416.71060	378.078	17.45	0.3237	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			578.40240	576.924	19.32	0.4514	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			982.20240	941.724	19.32	0.5486	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,698.76080	1,711.942	15.32	0.8954	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			102.56080	76.742	15.32	0.1046	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,730.99590	1,725.155	18.23	0.6394	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,011.69590	956.655	18.23	0.3606	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,360.50740	1,352.233	19.73	0.5278	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,641.20740	1,583.733	19.73	0.4722	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,189.95160	2,194.484	15.82	0.7742	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			470.65160	425.984	15.82	0.2258	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	199
€ / R	On	29/08/2017	Foreign Exchange Future			15.61700		15.55500			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.68240		15.62100			0.0000	58,636,493.60	3,739	110,097
€ / R	On	27/09/2017	Foreign Exchange Future			15.71530		15.65160			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.81450		15.75110			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.91740		15.85390			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.98300		15.91900			0.0000	3,516,260.00	220	33,563
€ / R	On	27/12/2017	Foreign Exchange Future			16.01250		15.94830			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.13360		16.06840			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.28880		16.22250			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.59140		16.52380			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.91520		17.84090			0.0000	0.00	0	0
Total € / R Future												62,152,753.60	3,959	157,968
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			20.77340	9.984	14.48	0.0761	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			365.77340	416.984	14.48	0.9239	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.74950	0.492	27.13	0.0015	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,859.74950	3,798.092	27.13	0.9985	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.74530	0.492	27.01	0.0016	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,839.74530	3,778.092	27.01	0.9984	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			566.72330	613.536	12.29	0.8790	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			45.72330	31.136	12.29	0.1210	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.74740	0.492	27.07	0.0015	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,849.74740	3,788.092	27.07	0.9985	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	27/09/2017	Foreign Exchange Option	15.31	Put			123.01210	97.813	13.04	0.2523	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			464.61210	503.113	13.04	0.7477	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			226.92660	196.052	13.67	0.3204	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			558.02660	590.552	13.67	0.6796	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			313.48270	284.551	14.23	0.3482	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			657.38270	691.951	14.23	0.6518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			36.27370	33.910	14.30	0.0591	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			97.02070	101.145	18.21	0.1284	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,238.02070	2,178.145	18.21	0.8716	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			96.21540	100.294	18.22	0.1275	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,247.21540	2,187.294	18.22	0.8725	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,496.92740	5,433.889	21.83	0.9894	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			97.83290	102.004	18.19	0.1294	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,228.83290	2,169.004	18.19	0.8706	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			435.31900	455.597	15.34	0.4555	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			716.31900	672.597	15.34	0.5445	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,825.27370	1,886.910	14.30	0.9409	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			374.30890	391.801	15.66	0.4055	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			945.75580	897.420	15.90	0.6288	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			334.75580	350.420	15.90	0.3712	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			316.55750	331.379	16.02	0.3548	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			997.55750	948.379	16.02	0.6452	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.92740	6.889	21.83	0.0106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,950.41370	2,012.293	14.68	0.9490	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			31.41370	29.293	14.68	0.0510	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			845.30890	798.801	15.66	0.5945	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			398.68190	366.826	14.59	0.3698	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			726.98190	759.326	14.59	0.6302	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			513.40150	477.808	14.91	0.3972	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			781.80150	811.408	14.91	0.6028	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,430.33570	1,474.336	14.50	0.7815	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			257.83570	235.536	14.50	0.2185	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,570.60960	1,616.910	14.41	0.8154	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			208.10960	188.110	14.41	0.1846	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,394.66260	1,438.060	14.53	0.7721	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			272.16260	249.260	14.53	0.2279	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,563.04220	1,609.223	14.42	0.8137	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			210.54220	190.423	14.42	0.1863	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,578.19340	1,624.616	14.41	0.8172	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			205.69340	185.816	14.41	0.1828	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			454.78830	426.733	15.01	0.2832	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,482.21330	1,521.700	15.02	0.7152	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			458.41330	430.300	15.02	0.2848	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,475.85640	1,515.286	15.02	0.7135	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			462.05640	433.886	15.02	0.2865	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,488.58830	1,528.133	15.01	0.7168	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,057.02930	2,084.274	16.22	0.6487	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,096.12930	1,049.074	16.22	0.3513	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,066.68320	2,094.099	16.21	0.6508	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,085.78320	1,038.899	16.21	0.3492	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,061.85470	2,089.180	16.21	0.6498	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,090.95470	1,043.980	16.21	0.3502	0.00	0	0
Total € / R Option												0.00	0	270,158
Total € / R												62,152,753.60	3,959	428,126
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.47740		10.50840			0.0000	2,619,350.00	250	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.61140		10.64360			0.0000	212,228.00	20	6,910
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.74540		10.77770			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.87500		10.90740			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.39470		11.42620			0.0000	0.00	0	0
Total AU\$ / R Future												2,831,578.00	270	34,181
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.87040	0.700	20.90	0.0039	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,662.47040	1,693.300	20.90	0.9961	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.85140	0.685	20.95	0.0039	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,672.45140	1,703.285	20.95	0.9961	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.83300	0.671	21.01	0.0038	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,682.43300	1,713.271	21.01	0.9962	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,298.55530	1,324.015	17.03	0.8675	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			71.17490	64.506	17.04	0.1309	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,307.57490	1,333.106	17.04	0.8691	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			73.14930	66.337	17.01	0.1341	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,289.54930	1,314.937	17.01	0.8659	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			72.15530	65.415	17.03	0.1325	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			173.27420	173.093	14.46	0.2378	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			943.58050	911.156	14.45	0.7594	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			175.88050	175.756	14.45	0.2406	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			958.39880	925.862	14.46	0.7650	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			170.69880	170.462	14.46	0.2350	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			950.97420	918.493	14.46	0.7622	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			778.49040	746.041	13.95	0.6335	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			371.09040	371.041	13.95	0.3665	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			772.88360	740.528	13.96	0.6306	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			375.48360	375.528	13.96	0.3694	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			784.12740	751.584	13.94	0.6364	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			366.72740	366.584	13.94	0.3636	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			672.22870	669.859	14.06	0.3930	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,088.25850	1,054.301	14.04	0.6107	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			662.05850	659.601	14.04	0.3893	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	14/06/2019	Foreign Exchange Option	11.01	Call			1,083.33360	1,049.420	14.05	0.6088	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			667.13360	664.720	14.05	0.3912	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,078.42870	1,044.559	14.06	0.6070	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,831,578.00	270	34,181
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.56520		10.58030			0.0000	0.00	0	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.72350		10.73840			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.87790		10.89250			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			11.28900	9.105	15.08	0.0517	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			720.98900	733.905	15.08	0.9483	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			10.89540	8.788	15.13	0.0500	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			730.59540	743.588	15.13	0.9500	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			11.69710	9.435	15.03	0.0535	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			711.39710	724.235	15.03	0.9465	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			440.82360	427.851	13.66	0.6033	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			242.42360	244.351	13.66	0.3967	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			435.30550	422.397	13.67	0.5985	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			246.90550	248.897	13.67	0.4015	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			446.39090	433.358	13.65	0.6081	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			237.99090	239.858	13.65	0.3919	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			970.97360	953.363	13.81	0.7859	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			148.47360	145.463	13.81	0.2141	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			963.43910	945.850	13.81	0.7831	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			150.93910	147.950	13.81	0.2169	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			978.53730	960.904	13.81	0.7887	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			146.03730	143.005	13.81	0.2113	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	18/09/2017	Foreign Exchange Future			13.75420		13.72380			0.0000	1,375,420.00	100	3,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.03260		13.99950			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.31810		14.28240			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.60910		15.56290			0.0000	0.00	0	0
Total CHF / R Future												1,375,420.00	100	4,658
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			7.27920	8.572	21.78	0.0285	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,673.47920	1,644.372	21.78	0.9715	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			7.16760	8.432	21.83	0.0280	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,683.36760	1,654.232	21.83	0.9720	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			7.39300	8.714	21.74	0.0289	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,663.59300	1,634.514	21.74	0.9711	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			543.92840	556.699	17.53	0.5205	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			574.42840	554.099	17.53	0.4795	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			539.70470	552.280	17.54	0.5177	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			580.20470	559.680	17.54	0.4823	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			548.18060	561.149	17.52	0.5234	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			568.68060	548.549	17.52	0.4766	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			803.82930	823.026	17.18	0.5619	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			671.42930	654.926	17.18	0.4381	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			799.32180	818.453	17.19	0.5598	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			676.92180	660.353	17.19	0.4402	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			808.36350	827.627	17.17	0.5641	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			665.96350	649.527	17.17	0.4359	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			975.13880	957.671	16.60	0.3563	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,807.96700	1,836.723	16.58	0.6460	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			965.06700	947.623	16.58	0.3540	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,802.99620	1,831.736	16.59	0.6448	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			970.09620	952.636	16.59	0.3552	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,798.03880	1,826.771	16.60	0.6437	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,375,420.00	100	4,658
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98920		1.98840			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00660		2.00630			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02220		2.02220			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01680		2.01530			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			15.59520	13.312	17.09	0.0373	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,731.59520	1,721.312	17.09	0.9627	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			21.76120	18.437	16.52	0.0510	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,537.76120	1,526.437	16.52	0.9490	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			18.40700	15.645	16.81	0.0436	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,634.40700	1,623.645	16.81	0.9564	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,069.82140	1,059.341	15.14	0.6688	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			406.82140	393.341	15.14	0.3312	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,009.21950	998.530	15.19	0.6465	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			446.21950	432.530	15.19	0.3535	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			950.92570	940.079	15.23	0.6239	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			487.92570	474.079	15.23	0.3761	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			598.26660	582.875	15.72	0.3412	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,542.06230	1,526.882	15.64	0.6909	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			520.06230	504.882	15.64	0.3091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,480.31680	1,465.014	15.68	0.6749	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			558.31680	543.014	15.68	0.3251	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,420.26660	1,404.875	15.72	0.6588	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,980.58190	1,972.005	16.66	0.5770	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,627.58190	1,604.005	16.66	0.4230	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,934.66080	1,926.063	16.68	0.5682	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,681.66080	1,658.063	16.68	0.4318	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,027.42260	2,018.868	16.63	0.5858	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,574.42260	1,550.868	16.63	0.4142	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			2.11240		2.10400			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15380		2.14530			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42070		2.41180			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			1,457.81940	1,534.888	15.30	0.9681	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			17.81940	10.888	15.30	0.0319	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,361.03220	1,436.578	14.82	0.9628	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			21.03220	12.578	14.82	0.0372	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,555.13370	1,633.466	15.78	0.9726	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			15.13370	9.466	15.78	0.0274	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			236.70040	208.285	15.03	0.1964	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,514.99740	1,569.725	15.04	0.7869	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			261.99740	231.725	15.04	0.2131	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,666.21740	1,724.623	15.02	0.8196	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			213.21740	186.623	15.02	0.1804	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,589.70040	1,646.285	15.03	0.8036	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,618.53700	3,662.929	16.60	0.7398	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,000.53700	955.929	16.60	0.2602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,557.83610	3,601.179	16.64	0.7328	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,039.83610	994.179	16.64	0.2672	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,684.73200	3,729.916	16.60	0.7465	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			966.73200	922.916	16.60	0.2535	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			1.69610		1.69600			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72390		1.72370			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75040		1.75020			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87500		1.87350			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 HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			2.35900	2.265	20.48	0.0075	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,442.35900	2,441.265	20.48	0.9925	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			2.05960	1.961	20.82	0.0065	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,542.05960	2,540.961	20.82	0.9935	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1.80570	1.705	21.16	0.0057	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,641.80570	2,640.705	21.16	0.9943	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			450.42360	441.103	16.37	0.4058	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			913.42360	902.103	16.37	0.5942	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			419.96270	410.857	16.52	0.3838	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			982.96270	971.857	16.52	0.6162	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			482.99740	473.490	16.22	0.4286	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			845.99740	834.490	16.22	0.5714	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			921.59670	908.859	16.29	0.5438	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			819.59670	804.859	16.29	0.4562	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			878.26030	865.639	16.40	0.5254	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			876.26030	861.639	16.40	0.4746	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			966.81170	953.995	16.19	0.5624	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			764.81170	749.995	16.19	0.4376	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,224.17890	2,221.407	16.85	0.6434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,189.17890	1,171.407	16.85	0.3566	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,320.50370	2,319.765	16.69	0.6626	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,085.50370	1,069.765	16.69	0.3374	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,271.76250	2,270.015	16.77	0.6530	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,136.76250	1,120.015	16.77	0.3470	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12800		0.12810			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12750		0.12780			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12700		0.12750			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12640		0.12700			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11840		0.11910			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			1.68500		1.68020			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71200		1.70720			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73910		1.73390			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87740		1.87190			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.56610		9.67580			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.68430		9.79580			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.80210		9.91470			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.36570		10.49360			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			919.70050	1,027.227	18.29	0.9802	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			5.88930	3.535	18.17	0.0210	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			900.08930	1,007.435	18.17	0.9790	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			5.69140	3.429	18.23	0.0204	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			909.89140	1,017.329	18.23	0.9796	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			5.50050	3.327	18.29	0.0198	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			338.57020	285.077	15.45	0.4633	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			342.77020	400.777	15.45	0.5367	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			334.24220	281.263	15.47	0.4588	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			348.44220	406.963	15.47	0.5412	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			329.96090	277.493	15.49	0.4543	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			354.16090	413.193	15.49	0.5457	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			714.65230	636.993	15.14	0.6470	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			249.95230	284.893	15.14	0.3530	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			708.49080	631.217	15.15	0.6435	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			253.79080	289.117	15.15	0.3565	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			720.84760	642.807	15.13	0.6505	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			246.14760	280.707	15.13	0.3495	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,140.73310	1,055.027	14.97	0.6251	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			567.13310	609.327	14.97	0.3749	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,135.22040	1,050.024	14.97	0.6232	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			571.62040	614.324	14.97	0.3768	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,146.27130	1,060.058	14.96	0.6271	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			562.67130	604.358	14.96	0.3729	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			1.29610		1.29770			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30970		1.30880			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32240		1.31830			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34800		1.35560			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			723.00000	739.000		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			823.00000	839.000		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			623.00000	639.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			88.00000	97.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			12.00000	3.000		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			112.00000	103.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			183.00000	224.000		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			83.00000	124.000		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			0.00000	24.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			17.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			356.00000	280.000		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			256.00000	180.000		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			456.00000	380.000		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			1.28040		1.28430			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28430		1.28820			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28830		1.29230			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18220		1.17770			0.0000	0.00	0	17
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18820		1.18350			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19450		1.18980			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	17
Total QUANTO € / \$												0.00	0	17
RAIN	On	18/09/2017	Foreign Exchange Future			23,493.69000		23,446.74000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.74530		9.74490			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.76540		10.76530			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			192.49660	186.585	12.31	0.6357	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			87.59660	81.285	12.31	0.3643	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			186.53430	180.460	12.32	0.6238	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			91.63430	85.160	12.32	0.3762	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			198.57630	192.830	12.31	0.6476	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			83.67630	77.529	12.31	0.3524	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,276.50240	1,267.437	14.92	0.6801	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			511.20240	502.037	14.92	0.3199	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,270.69230	1,261.631	14.92	0.6783	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			515.39230	506.231	14.92	0.3217	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,282.32730	1,273.263	14.91	0.6819	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			507.02730	497.863	14.91	0.3181	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			3.77710		3.76710			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.68850		3.68180			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.51540		3.48000			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			220.15810	229.270	13.36	0.9605	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			3.05810	2.170	13.36	0.0395	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			210.63240	219.487	13.10	0.9564	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			3.53240	2.387	13.10	0.0436	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			229.88870	239.077	13.62	0.9642	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			2.78870	1.977	13.62	0.0358	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			248.61300	251.044	14.03	0.6895	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			86.81300	82.544	14.03	0.3105	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			242.08950	244.150	13.99	0.6804	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			90.28950	85.650	13.99	0.3196	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			255.23130	258.028	14.07	0.6985	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			83.43130	79.528	14.07	0.3015	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			267.16130	283.538	15.17	0.5381	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			307.16130	288.138	15.17	0.4619	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			263.03800	279.208	15.18	0.5326	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			313.03800	293.808	15.18	0.4674	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			258.96720	274.933	15.20	0.5271	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			318.96720	299.533	15.20	0.4729	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			1.45420		1.45050			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42790		1.42480			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40490		1.40230			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.28440		1.26690			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												876 972 011.80	64,897	1,797,990
Total Options												835 062.24	20,582	3,291,682
Grand Total:												877,807,074.04	85,479	5,089,672