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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/08/2017 Foreign Exchange Future			13.26480		13.47680			0.0000	0.00	0	70
\$ / R On 15/08/2017 Foreign Exchange Future			13.27410		13.48500			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.27640		13.48700			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.27880		13.48940			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.30530		13.51720			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.30750		13.51950			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.30970		13.52180			0.0000	0.00	0	6,325
\$ / R On 18/09/2017 Foreign Exchange Future			13.34920		13.56300			0.0000	593,425,336.80	44,454	813,287
\$ / R On 27/09/2017 Foreign Exchange Future			13.36880		13.58340			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.37100		13.58560			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.37320		13.58790			0.0000	0.00	0	2,530
\$ / R On 23/10/2017 Foreign Exchange Future			13.42320		13.64110			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.43120		13.64980			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.46530		13.68680			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.49710		13.71930			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.50140		13.72370			0.0000	9,221,456.20	683	2,491
\$ / R On 15/12/2017 Foreign Exchange Future			13.53320		13.75620			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.53950		13.76270			0.0000	56,378,478.00	4,164	119,174
\$ / R On 22/12/2017 Foreign Exchange Future			13.54800		13.77140			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.55860		13.78220			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.57140		13.79520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Future			13.58620		13.81040			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.63290		13.85810			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.63500		13.86030			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.66030		13.88620			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.66440		13.89040			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.72890		13.95900			0.0000	210,175,730.10	15,309	101,004
\$ / R	On	25/04/2018	Foreign Exchange Future			13.80350		14.03820			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.83580		14.07240			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.84370		14.08080			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.91110		14.15220			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.93880		14.18160			0.0000	1,672,656.00	120	215
\$ / R	On	13/08/2018	Foreign Exchange Future			14.02240		14.26950			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.09660		14.34080			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.21740		14.45680			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.28320		14.51990			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.41250		14.64410			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.48240		14.71130			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.66890		14.89040			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.52180		15.77370			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.63160		15.88850			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.74620		16.00830			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>870,873,657.10</b>	<b>64,730</b>	<b>1,425,601</b>
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			30.36810	72.598	18.41	0.3960	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			307.16810	137.398	18.41	0.6040	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			307.28760	496.707	23.93	0.9224	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			34.08760	11.507	23.93	0.0776	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			211.01420	91.060	16.47	0.4004	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			86.01420	176.960	16.47	0.5996	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			36.37520	83.707	16.54	0.3693	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			351.37520	187.807	16.54	0.6307	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			30.55450	74.779	16.84	0.3223	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			397.55450	231.179	16.84	0.6777	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			265.23910	129.635	16.38	0.4893	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			68.23910	143.235	16.38	0.5107	0.00	0	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			458.01960	281.695	17.03	0.7443	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			21.01960	55.295	17.03	0.2557	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			181.42450	320.476	17.17	0.7713	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			118.42450	46.876	17.17	0.2287	0.00	0	23,076
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			92.23300	183.838	16.55	0.5720	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			231.63300	112.638	16.55	0.4280	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			202.84060	330.699	16.74	0.6304	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			220.04060	135.999	16.74	0.3696	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,323.72790	3,535.654	34.26	0.9971	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.92790	0.954	34.26	0.0029	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			48.56690	102.384	15.61	0.3022	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	30/08/2017	Foreign Exchange Option	13.05	Call			518.06690	359.884	15.61	0.6978	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			36.98220	81.580	15.55	0.2519	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			588.78220	421.280	15.55	0.7481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2.44770	2.238	29.89	0.0054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,819.44770	4,033.038	29.89	0.9946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2.44630	2.198	29.89	0.0053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,829.44630	4,042.998	29.89	0.9947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			2.44920	2.278	29.89	0.0054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,562.87590	1,767.040	20.78	0.9567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			0.00000	291.156	16.14	0.5105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			0.00000	291.956	16.14	0.4895	759,084.82	2,600	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			1,043.59320	847.761	15.45	0.8887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			20.59320	38.561	15.45	0.1113	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			69.86020	124.647	15.55	0.2785	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			222.72290	333.071	16.36	0.5269	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			365.72290	262.271	16.36	0.4731	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			532.19430	394.605	15.84	0.6205	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			119.19430	195.405	15.84	0.3795	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			25.87590	16.240	20.78	0.0433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			47.85560	31.821	20.21	0.0790	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			514.86520	675.634	17.88	0.7377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			177.86520	124.835	17.88	0.2623	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			465.79250	340.063	15.99	0.5654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			152.79250	240.863	15.99	0.4346	2,408,625.00	10,000	35,100
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			672.86020	513.847	15.55	0.7215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			334.29300	239.553	16.55	0.4421	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			346.14150	485.334	17.09	0.6389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			259.14150	184.535	17.09	0.3611	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			57.91280	106.452	15.46	0.2486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			720.91280	555.652	15.46	0.7514	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,224.85560	1,422.621	20.21	0.9210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			21.20970	39.635	15.43	0.1140	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			450.90750	604.581	17.60	0.7050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			203.90750	143.781	17.60	0.2950	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,321.40140	1,115.847	15.97	0.9466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			8.40140	16.647	15.97	0.0534	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			251.29300	370.353	16.55	0.5579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			498.30870	366.624	15.91	0.5930	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			589.66120	757.464	18.20	0.7704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			152.66120	106.664	18.20	0.2296	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			791.01360	971.791	18.89	0.8382	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			104.01360	70.991	18.89	0.1618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,034.20970	838.835	15.43	0.8860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			8.67650	17.160	15.96	0.0548	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			236.75460	351.483	16.46	0.5425	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			349.75460	250.683	16.46	0.4575	0.00	0	4,375

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			113.12800	186.996	15.81	0.3686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			546.12800	406.196	15.81	0.6314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			135.30870	217.424	15.91	0.4070	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			24.54740	45.396	15.34	0.1280	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,370.14560	1,163.481	16.06	0.9534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			7.14560	14.282	16.06	0.0466	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			544.33460	708.023	18.01	0.7513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			167.33460	117.223	18.01	0.2487	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,311.67650	1,106.360	15.96	0.9452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.79980	2.578	25.05	0.0071	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			171.67050	265.713	16.07	0.4622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			434.67050	314.913	16.07	0.5378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			266.92500	190.338	17.03	0.3701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			333.92500	471.138	17.03	0.6299	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			987.54740	794.596	15.34	0.8720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			377.56780	521.545	17.25	0.6606	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			444.01330	596.852	17.56	0.7011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			207.01330	146.052	17.56	0.2989	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,051.59480	1,244.401	19.73	0.8950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			64.59480	43.601	19.73	0.1050	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			2,939.79980	3,153.378	25.05	0.9929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			91.60910	62.311	19.11	0.1443	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,206.38370	1,403.818	20.17	0.9184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			49.38370	33.018	20.17	0.0816	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,006.92630	1,198.073	19.59	0.8871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			69.92630	47.273	19.59	0.1129	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			240.56780	170.745	17.25	0.3394	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			31.07570	19.602	20.62	0.0513	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,081.28280	883.716	15.52	0.8988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			18.28280	34.516	15.52	0.1012	345,162.00	10,000	71,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			539.13450	400.372	15.82	0.6259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			116.13450	191.172	15.82	0.3741	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			858.60910	1,043.111	19.11	0.8557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			42.98560	80.322	15.31	0.2019	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,567.61690	1,356.754	16.43	0.9738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			4.61690	7.554	16.43	0.0262	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			261.26370	383.182	16.62	0.5679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			324.26370	232.382	16.62	0.4321	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,468.07570	1,670.402	20.62	0.9487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			4.82570	2.957	22.21	0.0090	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			749.30820	927.822	18.75	0.8263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			112.30820	77.022	18.75	0.1737	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,439.53830	3,653.206	27.90	0.9939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.53830	2.406	27.90	0.0061	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			805.98560	629.522	15.31	0.7981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			980.33770	1,170.428	19.50	0.8821	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,178.77190	1,375.613	20.11	0.9144	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		51.77190	34.813	20.11	0.0856	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		641.75080	487.063	15.61	0.7009	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		78.75080	137.863	15.61	0.2991	1,378,630.00	10,000	48,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,441.82570	2,653.757	22.21	0.9910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.18620	0.718	29.89	0.0019	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		376.64940	270.258	16.30	0.4836	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		213.64940	321.058	16.30	0.5164	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,469.52830	3,683.200	28.07	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		2.52830	2.400	28.07	0.0060	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		73.33770	49.628	19.50	0.1179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		765.91370	945.350	18.81	0.8311	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,239.61940	3,453.257	26.76	0.9936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		2.61940	2.457	26.76	0.0064	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,437.00000	986,650.800	29.89	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	29.89	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,438.18620	4,651.518	29.89	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		2.87980	2.633	24.49	0.0074	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		93.07550	63.336	19.09	0.1464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		850.07550	1,034.136	19.09	0.8536	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		223.21070	157.935	17.41	0.3186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		410.21070	558.735	17.41	0.6814	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		108.91370	74.550	18.81	0.1689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,809.44920	4,023.078	29.89	0.9946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		850.50500	668.322	15.24	0.8198	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		37.50500	69.122	15.24	0.1802	179,718.24	2,600	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		219.87990	155.487	17.44	0.3146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		416.87990	566.287	17.44	0.6854	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,839.87980	3,053.433	24.49	0.9926	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		284.03680	402.679	16.62	0.5502	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		367.43680	271.479	16.62	0.4498	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,550.28420	3,764.763	27.06	0.9918	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		3.68420	3.563	27.06	0.0082	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		151.43160	232.374	15.95	0.3939	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		557.03160	423.374	15.95	0.6061	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		105.28200	170.083	15.74	0.3170	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		673.18200	523.283	15.74	0.6830	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,284.57610	1,476.407	19.68	0.8513	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		115.67610	89.607	19.68	0.1487	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,806.96220	4,024.167	23.64	0.9891	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		6.76220	5.366	23.64	0.0109	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		711.45070	875.984	18.08	0.7013	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		261.25070	207.184	18.08	0.2987	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		847.75180	695.449	15.65	0.7134	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		117.95180	184.249	15.65	0.2866	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		336.01350	455.703	16.62	0.5104	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			485.81350	386.903	16.62	0.4896	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			642.62230	799.247	17.65	0.6423	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			349.42230	284.547	17.65	0.3577	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			379.24880	498.668	16.60	0.4825	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			598.54880	495.768	16.60	0.5175	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,036.06510	4,254.839	23.10	0.9804	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			15.36510	11.939	23.10	0.0196	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			397.32160	519.236	16.69	0.4903	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			591.02160	490.636	16.69	0.5097	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			415.58660	536.442	16.71	0.4792	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			641.78660	539.642	16.71	0.5208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			42.81210	37.337	23.54	0.0491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,580.11210	3,797.837	23.54	0.9509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			42.55620	37.128	23.56	0.0488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,589.85620	3,807.628	23.56	0.9512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			43.07080	37.548	23.52	0.0493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,570.37080	3,788.048	23.52	0.9507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			565.36830	705.772	17.20	0.5524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			528.06830	445.272	17.20	0.4476	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,148.72910	1,327.360	18.88	0.7333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			281.42910	236.860	18.88	0.2667	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			0.00000	208.960	19.22	0.2391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			0.00000	1,469.460	19.22	0.7609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			250.74980	344.432	16.06	0.3633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			863.44980	733.932	16.06	0.6367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			895.09140	761.880	15.98	0.6518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			232.39140	322.380	15.98	0.3482	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			290.01050	391.012	16.22	0.3937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			802.71050	680.511	16.22	0.6063	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			844.87210	717.561	16.11	0.6275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			262.17210	358.061	16.11	0.3725	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			826.59910	701.487	16.16	0.6184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			273.89910	371.987	16.16	0.3816	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,884.53230	2,083.099	20.39	0.8501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			147.23230	122.599	20.39	0.1499	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,430.35180	1,246.548	15.20	0.8424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			67.65180	107.048	15.20	0.1576	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			717.90920	606.431	16.46	0.5612	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			355.20920	466.931	16.46	0.4388	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			485.67890	409.149	17.42	0.4191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			632.97890	779.649	17.42	0.5809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,223.30770	1,054.537	15.41	0.7814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			110.60770	165.037	15.41	0.2186	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,545.21860	1,735.581	19.77	0.8051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			197.91860	165.081	19.77	0.1949	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			570.35090	480.824	17.00	0.4747	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	13.70	Put			507.65090	641.324	17.00	0.5253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,604.39930	1,403.531	15.03	0.8819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			51.69930	74.031	15.03	0.1181	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,039.14030	1,827.337	15.95	0.9358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			26.44030	37.837	15.95	0.0642	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			402.81730	521.449	16.62	0.4684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			665.51730	560.949	16.62	0.5316	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,345.69970	1,167.648	15.28	0.8191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			82.99970	128.148	15.28	0.1809	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			882.33210	750.603	16.01	0.6458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			239.63210	331.103	16.01	0.3542	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,553.80540	1,744.313	19.78	0.8064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			196.50540	163.813	19.78	0.1936	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,562.79170	2,771.920	21.59	0.9083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			85.49170	71.420	21.59	0.0917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,451.56910	1,640.246	19.59	0.7902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			214.26910	179.746	19.59	0.2098	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			961.91980	820.270	15.82	0.6821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			199.21980	280.770	15.82	0.3179	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,800.89510	1,594.051	15.44	0.9102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			38.19510	54.551	15.44	0.0898	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			814.58720	690.934	16.19	0.6124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			281.88720	381.434	16.19	0.3876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,453.62720	3,670.694	23.30	0.9473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			46.32720	40.194	23.30	0.0527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			395.36940	332.526	17.96	0.3549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			812.66940	973.026	17.96	0.6451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,482.78500	3,700.010	23.35	0.9481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			45.48500	39.510	23.35	0.0519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			404.50430	340.258	17.90	0.3616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			791.80430	950.758	17.90	0.6384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,323.31070	4,540.770	24.09	0.9718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			26.01070	20.270	24.09	0.0282	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			423.42380	356.283	17.78	0.3754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			750.72380	906.783	17.78	0.6246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,414.77970	3,631.629	23.22	0.9461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			47.47970	41.129	23.22	0.0539	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			303.32880	255.182	18.67	0.2843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,070.62880	1,245.682	18.67	0.7157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,115.02220	3,329.913	22.65	0.9355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			57.72220	49.413	22.65	0.0645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			310.25260	260.978	18.61	0.2898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,047.55260	1,221.478	18.61	0.7102	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			745.33970	630.331	16.38	0.5761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			332.63970	440.831	16.38	0.4239	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			453.48960	381.787	17.60	0.3968	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		690.78960	842.286	17.60	0.6032	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,521.69200	3,739.122	23.43	0.9493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		44.39200	38.622	23.43	0.0507	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		101.59490	84.760	21.20	0.1073	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,338.89490	2,545.260	21.20	0.8927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		728.78110	615.897	16.43	0.5671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		346.08110	456.397	16.43	0.4329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,856.19620	3,068.913	22.16	0.9243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		68.89620	58.413	22.16	0.0757	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,279.19500	4,496.252	24.24	0.9676	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		30.59500	24.252	24.24	0.0324	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		407.93140	526.626	16.66	0.4658	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		679.33140	574.626	16.66	0.5342	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		483.66560	611.888	16.86	0.5017	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		625.86560	530.488	16.86	0.4983	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		383.11100	496.624	16.47	0.4395	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		748.31100	638.024	16.47	0.5605	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		901.01210	774.538	16.10	0.6283	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		290.61210	388.338	16.10	0.3717	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,256.29380	1,435.830	18.95	0.7289	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		306.69380	262.030	18.95	0.2711	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,352.63150	1,535.775	19.18	0.7470	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		283.03150	241.975	19.18	0.2530	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		938.58110	814.645	16.18	0.6214	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		330.48110	431.745	16.18	0.3786	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		351.59190	456.063	16.26	0.3917	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		909.69190	788.964	16.26	0.6083	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		0.00000	739.716	16.42	0.5823	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		0.00000	506.816	16.42	0.4177	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		926.93560	804.289	16.22	0.6162	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		338.83560	441.389	16.22	0.3838	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		291.52050	386.280	16.03	0.3522	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		1,001.82050	871.280	16.03	0.6478	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,886.11990	2,078.868	20.00	0.8043	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		226.41990	193.868	20.00	0.1957	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		859.43970	1,012.991	17.74	0.5943	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		545.63970	473.291	17.74	0.4057	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		847.54340	999.982	17.71	0.5887	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		557.94340	484.382	17.71	0.4113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		324.44720	282.474	19.64	0.2435	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,383.09900	1,560.225	18.82	0.6865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		432.09900	379.125	18.82	0.3135	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,540.38140	1,722.973	19.16	0.7134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		389.38140	341.873	19.16	0.2866	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,000.30050	879.484	16.33	0.6046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		385.95420	490.585	16.20	0.3769	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	13.30	Call		1,044.95420	919.485	16.20	0.6231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,233.97810	1,085.661	15.77	0.6927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		274.97810	356.761	15.77	0.3073	0.00	0	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,825.44720	2,013.574	19.64	0.7565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		0.00000	315.202	19.38	0.2674	1,576,007.50	5,000	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		124.85330	112.713	22.90	0.1033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,665.85330	3,883.813	22.90	0.8967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		0.00000	540.834	16.36	0.4000	1,352,085.50	2,500	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		124.42130	112.335	22.92	0.1029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,675.42130	3,893.435	22.92	0.8971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		125.28980	113.090	22.88	0.1036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,656.28980	3,874.190	22.88	0.8964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		0.00000	1,846.301	19.38	0.7326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		70.34780	98.735	15.21	0.1171	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,424.31030	2,625.706	20.55	0.8244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		223.31030	194.606	20.55	0.1756	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		0.00000	1,499.548	15.25	0.8191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		0.00000	170.648	15.25	0.1809	426,619.00	2,500	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		0.00000	869.734	16.36	0.6000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		364.73050	466.418	16.12	0.3653	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		745.80050	653.603	17.16	0.4879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		696.80050	834.703	17.16	0.5121	11,685,846.20	14,000	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		642.04850	562.241	17.60	0.4342	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		863.04850	1,013.341	17.60	0.5658	26,346,863.40	26,000	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,029.34780	1,827.635	15.21	0.8829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		277.34960	241.522	20.02	0.2126	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,283.83160	2,482.648	20.34	0.8108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		242.83160	211.548	20.34	0.1892	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,858.45390	2,047.491	19.69	0.7610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		317.45390	276.391	19.69	0.2390	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,073.73050	945.318	16.12	0.6347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		421.30050	530.584	16.33	0.3954	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,187.52650	1,043.727	15.84	0.6767	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		298.52650	384.827	15.84	0.3233	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,601.49010	1,424.535	15.34	0.7997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		142.49010	195.635	15.34	0.2003	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,068.34960	2,262.621	20.02	0.7874	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,453.26000	1,630.892	18.77	0.6717	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		491.46000	434.392	18.77	0.3283	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,105.97290	2,299.888	19.86	0.7655	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		334.17290	293.388	19.86	0.2345	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,026.53810	1,182.637	17.79	0.5716	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		698.93810	618.437	17.79	0.4284	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		961.89420	1,114.029	17.62	0.5527	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		742.69420	657.729	17.62	0.4473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,449.15200	1,293.936	15.83	0.6943	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	13.05	Put		346.95200	432.836	15.83	0.3057	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,567.72740	2,771.086	20.27	0.7803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		339.92740	302.186	20.27	0.2197	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,482.10710	1,324.421	15.79	0.7037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		329.90710	413.321	15.79	0.2963	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,536.47020	1,714.656	18.69	0.6515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		578.67020	515.756	18.69	0.3485	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,106.89870	988.836	16.60	0.5811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		594.69870	717.736	16.60	0.4189	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,559.20810	1,738.211	18.73	0.6552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		571.40810	509.311	18.73	0.3448	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,837.25350	1,658.648	15.39	0.7938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		185.05350	247.548	15.39	0.2062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,171.40590	2,933.414	13.96	0.9696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		19.20590	22.314	13.96	0.0304	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		1,840.11150	2,025.699	19.21	0.6973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		492.31150	436.799	19.21	0.3027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		1,077.62700	962.430	16.68	0.5699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		625.42700	751.330	16.68	0.4301	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,508.85200	1,349.202	15.76	0.7112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		316.65200	398.102	15.76	0.2888	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		214.42470	197.102	22.34	0.1452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,762.22470	3,986.002	22.34	0.8548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		213.81130	196.568	22.35	0.1448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,771.61130	3,995.468	22.35	0.8552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		215.04090	197.640	22.32	0.1456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,752.84090	3,976.540	22.32	0.8544	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		783.56020	921.726	17.06	0.4750	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		985.16020	880.526	17.06	0.5250	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,193.70080	1,352.983	17.85	0.5564	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		843.20080	755.383	17.85	0.4436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,363.25040	1,525.342	18.23	0.5693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,743.87030	1,582.638	15.89	0.7209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		363.07030	446.038	15.89	0.2791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		850.91900	769.145	18.24	0.4294	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,370.11900	1,532.545	18.24	0.5706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,366.93220	3,125.071	13.44	0.9657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		26.13220	28.471	13.44	0.0343	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,568.01060	1,738.927	18.61	0.6048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		768.81060	695.527	18.61	0.3952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,342.60770	2,533.968	19.82	0.7064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		543.40770	490.568	19.82	0.2936	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,814.55300	1,651.752	15.79	0.7387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		323.75300	405.152	15.79	0.2613	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		847.80680	766.355	18.26	0.4281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,377.00680	1,539.755	18.26	0.5719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			854.05040	771.942	18.23	0.4307	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,388.18250	1,542.720	18.31	0.5443	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			984.98250	900.120	18.31	0.4557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			988.65210	908.449	18.58	0.4444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,538.75210	1,695.249	18.58	0.5556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			985.55570	905.633	18.60	0.4432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,545.65570	1,702.433	18.60	0.5568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			982.47110	902.828	18.61	0.4421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,552.57110	1,709.628	18.61	0.5579	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,569.68980	1,719.986	18.62	0.5351	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,113.78980	1,032.486	18.62	0.4649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,118.28700	1,041.247	18.83	0.4550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,716.98700	1,868.847	18.83	0.5450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,115.22150	1,038.429	18.84	0.4540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,723.92150	1,876.030	18.84	0.5460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,112.17380	1,035.614	18.85	0.4530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,730.87380	1,883.214	18.85	0.5470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,652.49350	1,555.811	17.76	0.5827	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,122.09350	1,246.911	17.76	0.4173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,648.32400	1,551.937	17.77	0.5816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,127.92400	1,253.037	17.77	0.4184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,644.17570	1,548.069	17.78	0.5805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,133.77570	1,259.169	17.78	0.4195	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,195.46490	2,131.254	19.00	0.5909	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,601.76490	1,789.454	19.00	0.4091	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,203.66480	2,139.162	18.99	0.5924	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,589.96480	1,777.362	18.99	0.4076	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,199.56000	2,135.204	18.99	0.5917	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,595.86000	1,783.404	18.99	0.4083	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,713.25520	1,904.804	19.15	0.4144	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,231.75520	2,166.404	19.15	0.5856	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,373.27580	2,296.602	19.19	0.5973	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,704.97580	1,890.402	19.19	0.4027	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,369.11670	2,292.659	19.20	0.5966	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,710.81670	1,896.459	19.20	0.4034	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,364.96650	2,288.725	19.20	0.5958	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,716.66650	1,902.525	19.20	0.4042	0.00	0	0
<b>Total \$ / R Option</b>												<b>46,458,641.66</b>	<b>85,200</b>	<b>2,739,332</b>
<b>Total \$ / R</b>												<b>917,332,298.76</b>	<b>149,930</b>	<b>4,164,933</b>
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.34920		13.56300			0.0000	600,714.00	45	433
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.53950		13.76270			0.0000	81,237.00	6	146
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.72890		13.95900			0.0000	13,728.90	1	5
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		13.91110		14.15220			0.0000	0.00	0	172
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.66890		14.89040			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
<b>Total \$ / R MAXI Future</b>												<b>695,679.90</b>	<b>52</b>	<b>756</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		2,360.15390	1,477.848	20.86	0.0398	0.00	0	0		
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		161,060.15390	181,557.848	20.86	0.9602	0.00	0	0		
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		2,317.04730	1,450.198	20.87	0.0391	0.00	0	0		
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		162,017.04730	182,530.198	20.87	0.9609	0.00	0	0		
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		2,404.03650	1,506.016	20.84	0.0405	0.00	0	0		
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		160,104.03650	180,586.016	20.84	0.9595	0.00	0	0		
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		54,849.25000	46,271.624	17.10	0.4610	0.00	0	0		
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		53,579.25000	67,321.624	17.10	0.5390	0.00	0	0		
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		54,434.98080	45,917.202	17.12	0.4583	0.00	0	0		
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		54,164.98080	67,967.202	17.12	0.5417	0.00	0	0		
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		55,280.55260	46,628.389	17.08	0.4637	0.00	0	0		
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		53,010.55260	66,678.389	17.08	0.5363	0.00	0	0		
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		82,907.62030	72,695.941	16.86	0.5283	0.00	0	0		
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		59,007.62030	71,805.941	16.86	0.4717	0.00	0	0		
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		82,447.81710	72,288.626	16.87	0.5261	0.00	0	0		
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		59,547.81710	72,398.626	16.87	0.4739	0.00	0	0		
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		83,369.85540	73,105.932	16.84	0.5305	0.00	0	0		
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		58,469.85540	71,215.932	16.84	0.4695	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		97,244.37610	86,764.393	17.02	0.5281	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		75,024.37610	88,654.393	17.02	0.4719	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		96,811.43590	86,371.202	17.03	0.5263	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		75,591.43590	89,261.202	17.03	0.4737	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		97,679.31740	87,159.433	17.00	0.5299	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		74,459.31740	88,049.433	17.00	0.4701	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		165,386.48590	155,193.735	17.77	0.5816	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		113,346.48590	125,303.735	17.77	0.4184	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		164,958.79870	154,806.889	17.78	0.5805	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		113,918.79870	125,916.889	17.78	0.4195	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		165,815.47990	155,581.063	17.76	0.5827	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		112,775.47990	124,691.063	17.76	0.4173	0.00	0	0		
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>695,679.90</b>	<b>52</b>	<b>756</b>
£ / R	On	18/09/2017	Foreign Exchange Future			17.41160	17.70670		0.0000	28,763,963.20	1,652	191,219		
£ / R	On	18/12/2017	Foreign Exchange Future			17.71240	18.02070		0.0000	4,428,100.00	250	9,777		
£ / R	On	19/03/2018	Foreign Exchange Future			18.01640	18.33320		0.0000	0.00	0	420		
£ / R	On	18/06/2018	Foreign Exchange Future			18.30990	18.64220		0.0000	0.00	0	3,033		
£ / R	On	17/09/2018	Foreign Exchange Future			18.61060	18.94750		0.0000	0.00	0	1,654		
£ / R	On	14/06/2019	Foreign Exchange Future			19.54850	19.85580		0.0000	0.00	0	0		
<b>Total £ / R Future</b>												<b>33,192,063.20</b>	<b>1,902</b>	<b>206,103</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		67.95120	120.504	16.18	0.2154	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	16.70	Call			1,074.65120	832.104	16.18	0.7846	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			450.57160	635.139	17.30	0.6355	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			357.27160	246.739	17.30	0.3645	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			948.14760	1,189.113	18.55	0.8244	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			570.18200	773.421	17.65	0.6970	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			154.84760	100.713	18.55	0.1756	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			283.53580	192.593	17.67	0.3000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			576.83580	780.993	17.67	0.7000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			280.22130	190.189	17.69	0.2970	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			583.52130	788.589	17.69	0.7030	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			286.88200	195.021	17.65	0.3030	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.23690	2.284	20.98	0.0035	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,123.53690	7,429.884	20.98	0.9965	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.19650	2.261	20.98	0.0034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,133.49650	7,439.861	20.98	0.9966	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.15640	2.238	20.98	0.0034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,143.45640	7,449.838	20.98	0.9966	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,585.63040	1,375.549	16.78	0.6590	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			472.43040	579.149	16.78	0.3410	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,579.04970	1,369.778	16.79	0.6573	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			475.84970	583.378	16.79	0.3427	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,592.22750	1,381.338	16.78	0.6606	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			469.02750	574.938	16.78	0.3394	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,548.93440	1,358.721	17.04	0.5879	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			806.73440	948.821	17.04	0.4121	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,543.60930	1,353.864	17.05	0.5865	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			811.40930	953.964	17.05	0.4135	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,554.26790	1,363.592	17.03	0.5893	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			802.06790	943.692	17.03	0.4107	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,698.94690	1,513.026	17.11	0.5787	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,001.44690	1,152.426	17.11	0.4213	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,693.89940	1,508.389	17.12	0.5775	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,006.39940	1,157.789	17.12	0.4225	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,704.00740	1,517.682	17.10	0.5799	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			996.50740	1,147.082	17.10	0.4201	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,422.09480	2,247.830	16.93	0.6271	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,196.29480	1,329.330	16.93	0.3729	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,416.74800	2,242.945	16.93	0.6262	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,200.94800	1,334.445	16.93	0.3738	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,427.46150	2,252.725	16.92	0.6280	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,191.66150	1,324.225	16.92	0.3720	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>33,192,063.20</b>	<b>1,902</b>	<b>207,103</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12073		0.12254			0.0000	706,052.43	5,848	91

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			0.12300		0.12489			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12534		0.12730			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13659		0.13845			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>706,052.43</b>	<b>5,848</b>	<b>206</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.07040	0.123	24.78	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,746.57040	3,926.723	24.78	0.9995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00240	0.006	24.78	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,746.50240	4,926.606	24.78	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.37780	1.751	24.78	0.0055	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,747.87780	2,928.351	24.78	0.9945	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,524.15040	1,366.204	15.81	0.8885	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			34.95040	66.004	15.81	0.1115	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			788.84170	684.247	17.80	0.6117	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			299.64170	384.047	17.80	0.3883	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			370.84170	311.555	19.63	0.3417	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			881.64170	1,011.355	19.63	0.6583	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,104.23330	996.845	18.21	0.6468	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			373.83330	462.445	18.21	0.3532	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			650.13720	578.061	19.80	0.4374	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			919.73720	1,043.661	19.80	0.5626	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,813.68190	1,657.904	16.48	0.8590	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			83.28190	123.504	16.48	0.1410	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,788.49860	1,726.657	19.02	0.6257	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			943.29860	1,067.857	19.02	0.3743	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,413.02690	1,361.060	20.39	0.5198	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,567.82690	1,702.260	20.39	0.4802	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,274.84270	2,175.084	16.75	0.7524	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			429.64270	516.284	16.75	0.2476	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>706,052.43</b>	<b>5,848</b>	<b>206</b>
€ / R	On	17/08/2017	Foreign Exchange Future			15.66770		15.86140			0.0000	78,338,500.00	5,000	20,000
€ / R	On	29/08/2017	Foreign Exchange Future			15.70840		15.90360			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.77690		15.97450			0.0000	32,737,067.50	2,075	109,294
€ / R	On	27/09/2017	Foreign Exchange Future			15.80800		16.00650			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.90730		16.11050			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.01190		16.21950			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.08040		16.28970			0.0000	11,770,852.80	732	31,765
€ / R	On	27/12/2017	Foreign Exchange Future			16.11240		16.32210			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.23350		16.40960			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.39150		16.60880			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.69660		16.92760			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.05910		18.26360			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
<b>Total € / R Future</b>												<b>122,846,420.30</b>	<b>7,807</b>	<b>175,367</b>
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			219.73690	346.428	16.20	0.7430	0.00	0	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			131.13690	64.128	16.20	0.2570	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			24.33380	55.996	14.63	0.1799	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			717.93380	554.396	14.63	0.8201	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			49.35330	83.193	14.91	0.1861	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,498.57770	3,696.567	25.27	0.9920	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.07380	3.463	25.32	0.0079	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,508.57380	3,706.563	25.32	0.9921	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.08180	3.471	25.22	0.0080	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,488.58180	3,686.570	25.22	0.9920	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			923.85330	760.093	14.91	0.8139	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.07770	3.467	25.27	0.0080	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			99.57970	156.805	15.13	0.2762	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			796.07970	654.805	15.13	0.7238	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			173.21840	244.582	15.17	0.3188	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			863.71840	731.882	15.17	0.6812	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			237.22780	317.380	15.18	0.3375	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			946.72780	819.280	15.18	0.6625	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			176.88170	152.011	18.77	0.1654	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,957.18170	2,141.611	18.77	0.8346	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,196.87000	2,000.743	15.25	0.9265	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			37.17000	50.343	15.25	0.0735	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			757.53930	897.638	16.52	0.5897	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			517.23930	448.038	16.52	0.4103	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			178.17010	153.113	18.76	0.1664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,948.47010	2,132.713	18.76	0.8336	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,321.82500	2,123.869	15.54	0.9362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			32.12500	43.469	15.54	0.0638	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			670.32360	803.708	16.30	0.5575	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			570.02360	494.108	16.30	0.4425	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			179.46810	154.225	18.75	0.1675	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,939.76810	2,123.825	18.75	0.8325	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			14.38540	13.292	21.92	0.0180	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,134.68540	5,342.892	21.92	0.9820	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			300.49330	387.487	15.25	0.3543	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,002.59330	879.887	15.25	0.6457	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			0.00000	488.703	15.37	0.3797	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			0.00000	922.203	15.37	0.6203	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			155.24040	198.867	14.82	0.1818	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			205.61710	261.959	14.93	0.2236	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,905.69740	1,732.663	14.83	0.8166	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			156.89740	201.163	14.83	0.1834	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,897.36520	1,724.977	14.83	0.8150	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			158.56520	203.477	14.83	0.1850	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	14.85	Call			1,914.04040	1,740.367	14.82	0.8182	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,752.89490	1,589.877	14.91	0.7851	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			194.09490	248.377	14.91	0.2149	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,714.41710	1,553.459	14.93	0.7764	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,790.17540	1,629.057	15.24	0.7244	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			362.57540	432.457	15.24	0.2756	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,783.24120	1,622.531	15.24	0.7229	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			365.64120	435.931	15.24	0.2771	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,797.12660	1,635.600	15.24	0.7260	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			359.52660	429.000	15.24	0.2740	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,304.70670	2,192.393	16.12	0.6628	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			911.10670	1,003.293	16.12	0.3372	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,299.36810	2,187.366	16.13	0.6618	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			915.76810	1,008.266	16.13	0.3382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,310.05780	2,197.441	16.11	0.6639	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			906.45780	998.341	16.11	0.3361	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>97,158</b>
<b>Total € / R</b>												<b>122,846,420.30</b>	<b>7,807</b>	<b>272,525</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.55230		10.72250			0.0000	158,284.50	15	25,391
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.69060		10.86820			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.82890		11.01200			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.96230		11.15350			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.51170		11.68460			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>158,284.50</b>	<b>15</b>	<b>33,781</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.94350	4.558	19.77	0.0182	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,454.44350	1,622.258	19.77	0.9818	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.79620	4.463	19.80	0.0178	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,464.29620	1,632.163	19.80	0.9822	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.65260	4.369	19.84	0.0174	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,474.15260	1,642.069	19.84	0.9826	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,125.10110	1,278.979	17.42	0.8270	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			121.92440	98.390	17.44	0.1712	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,133.72440	1,287.790	17.44	0.8288	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			124.69630	100.782	17.41	0.1748	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,116.49630	1,270.182	17.41	0.8252	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			123.30110	99.579	17.42	0.1730	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,142.29810	1,000.228	14.32	0.7808	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			120.29810	161.328	14.32	0.2192	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,134.29820	992.727	14.32	0.7782	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			122.29820	163.827	14.32	0.2218	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,126.32310	985.257	14.32	0.7755	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			124.32310	166.357	14.32	0.2245	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			283.41330	355.526	13.90	0.3479	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			940.27300	819.260	13.88	0.6576	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			276.77300	346.960	13.88	0.3424	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			933.57790	813.528	13.89	0.6549	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			280.07790	351.228	13.89	0.3451	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			926.91330	807.826	13.90	0.6521	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			555.03190	631.148	14.00	0.3728	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,231.10840	1,132.917	13.98	0.6309	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			546.50840	621.217	13.98	0.3691	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,225.35740	1,127.870	13.99	0.6290	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			550.75740	626.170	13.99	0.3710	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,219.63190	1,122.848	14.00	0.6272	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>158,284.50</b>	<b>15</b>	<b>33,781</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.53040		10.72440			0.0000	2,632,600.00	250	870
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.69060		10.89200			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.84760		11.05400			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>2,632,600.00</b>	<b>250</b>	<b>2,120</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			54.01800	31.792	16.58	0.1131	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			619.61800	791.392	16.58	0.8869	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			52.64660	30.959	16.61	0.1105	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			628.24660	800.559	16.61	0.8895	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			55.42180	32.647	16.56	0.1158	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			611.02180	782.246	16.56	0.8842	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			560.93890	448.605	14.42	0.5818	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			208.93890	298.005	14.42	0.4182	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			554.89770	443.461	14.43	0.5775	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			212.89770	302.861	14.43	0.4225	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			567.02330	453.795	14.40	0.5861	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			205.02330	293.195	14.40	0.4139	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,105.07340	947.907	14.02	0.7680	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			121.07340	170.307	14.02	0.2320	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,097.19160	940.612	14.02	0.7652	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			123.19160	173.012	14.02	0.2348	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,112.98210	955.230	14.02	0.7707	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			118.98210	167.630	14.02	0.2293	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>2,632,600.00</b>	<b>250</b>	<b>2,120</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.76350		13.96560			0.0000	3,440,875.00	250	2,758
CHF / R	On	18/12/2017	Foreign Exchange Future			14.04240		14.25530			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.33010		14.55100			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.62920		15.86100			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
<b>Total CHF / R Future</b>												<b>3,440,875.00</b>	<b>250</b>	<b>3,908</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			17.65670	13.416	18.43	0.0396	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,442.05670	1,639.916	18.43	0.9604	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			17.43070	13.262	18.47	0.0391	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,451.83070	1,649.761	18.47	0.9609	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			17.88730	13.573	18.38	0.0401	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,432.28730	1,630.073	18.38	0.9599	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			640.19890	547.183	16.01	0.5229	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			414.89890	534.783	16.01	0.4771	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			635.15110	542.716	16.02	0.5200	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			419.85110	540.316	16.02	0.4800	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			645.28220	551.680	16.00	0.5258	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			409.98220	529.280	16.00	0.4742	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			905.34520	802.355	15.93	0.5650	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			504.34520	622.255	15.93	0.4350	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			900.24550	797.777	15.95	0.5628	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			509.24550	627.677	15.95	0.4372	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			910.47440	806.960	15.92	0.5673	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			499.47440	616.860	15.92	0.4327	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			833.59740	968.140	16.62	0.3549	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,965.14090	1,867.481	16.61	0.6474	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			824.14090	958.281	16.61	0.3526	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,959.85820	1,862.404	16.61	0.6462	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			828.85820	963.204	16.61	0.3538	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,954.59740	1,857.340	16.62	0.6451	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>3,440,875.00</b>	<b>250</b>	<b>3,908</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98020		2.00970			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99770		2.02790			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01400		2.04510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01220		2.04290			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			72.47190	48.322	18.42	0.0870	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,575.47190	1,846.322	18.42	0.9130	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			93.15920	62.755	18.15	0.1095	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,396.15920	1,660.755	18.15	0.8905	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			82.19200	55.083	18.29	0.0976	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,485.19200	1,753.083	18.29	0.9024	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			407.67910	535.124	15.78	0.3816	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,125.09850	958.076	15.84	0.5976	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			446.09850	581.076	15.84	0.4024	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	18/12/2017	Foreign Exchange Option	1.94	Call			1,250.43100	1,068.373	15.71	0.6393	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			371.43100	491.373	15.71	0.3607	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,186.67910	1,012.124	15.78	0.6184	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,634.54390	1,444.359	15.70	0.6583	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			483.54390	604.359	15.70	0.3417	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,569.09800	1,387.116	15.75	0.6425	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			518.09800	647.116	15.75	0.3575	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,701.56670	1,503.319	15.65	0.6741	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			450.56670	563.319	15.65	0.3259	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,126.86140	1,974.298	16.73	0.5733	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,497.86140	1,652.298	16.73	0.4267	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,080.48280	1,931.153	16.77	0.5646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,551.48280	1,709.153	16.77	0.4354	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,174.17650	2,018.355	16.68	0.5819	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,445.17650	1,596.355	16.68	0.4181	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.12280		2.14830			0.0000	318,420.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16430		2.19110			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.43640		2.46270			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>318,420.00</b>	<b>150</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,904.04900	1,665.975	16.34	0.9288	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			21.04900	37.975	16.34	0.0712	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,808.96800	1,572.744	16.17	0.9176	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			25.96800	44.744	16.17	0.0824	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,999.96970	1,760.158	16.51	0.9387	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			16.96970	32.158	16.51	0.0613	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			214.78400	278.201	15.92	0.2218	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,085.51810	1,872.864	15.88	0.8082	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			174.51810	229.863	15.88	0.1918	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,004.88390	1,796.208	15.90	0.7935	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			193.88390	253.208	15.90	0.2065	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,925.78400	1,721.201	15.92	0.7782	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,971.70360	3,776.998	17.00	0.7377	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			944.70360	1,012.998	17.00	0.2623	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,109.54390	3,909.075	16.99	0.7507	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			882.54390	945.075	16.99	0.2493	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,040.27580	3,842.670	16.99	0.7442	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			913.27580	978.670	16.99	0.2558	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>318,420.00</b>	<b>150</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70840		1.73690			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73630		1.76620			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76280		1.79390			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89180		1.92220			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			23.86820	17.654	20.68	0.0377	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,054.86820	2,333.654	20.68	0.9623	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			20.54390	15.470	20.86	0.0334	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,151.54390	2,431.470	20.86	0.9666	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			18.15450	13.568	21.05	0.0295	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,249.15450	2,529.569	21.05	0.9705	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			677.02830	563.510	17.05	0.4462	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			715.02830	900.510	17.05	0.5538	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			637.04930	529.997	17.20	0.4256	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			775.04930	966.996	17.20	0.5744	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			719.30120	599.064	16.90	0.4674	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			657.30120	836.064	16.90	0.5326	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,173.11770	1,020.402	16.49	0.5657	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			634.11770	792.402	16.49	0.4343	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,122.60860	975.205	16.59	0.5482	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			683.60860	847.205	16.59	0.4518	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,225.59680	1,067.453	16.39	0.5834	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			586.59680	739.453	16.39	0.4166	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,501.22510	2,336.557	16.71	0.6578	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			979.22510	1,118.557	16.71	0.3422	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,611.80510	2,437.911	16.55	0.6767	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			889.80510	1,019.911	16.55	0.3233	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,555.94120	2,386.661	16.63	0.6672	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			933.94120	1,068.661	16.63	0.3328	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12750		0.12960			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12720		0.12940			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12670		0.12910			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12580		0.12840			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12060		0.12020			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.68090		1.70520			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70800		1.73350			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73510		1.76160			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
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87740		1.90280			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/08/2017	Foreign Exchange Future			9.76910		9.98370			0.0000	97,691,000.00	10,000	10,000
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.81850		10.03520			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.94250		10.16650			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.06660		10.29600			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.67330		10.90060			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>97,691,000.00</b>	<b>10,000</b>	<b>10,000</b>
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Call			151.38980	46.535	16.95	0.3023	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			67.68980	177.435	16.95	0.6977	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			144.87010	44.040	17.03	0.2893	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			71.17010	184.940	17.03	0.7107	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			158.04620	49.153	16.87	0.3157	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Put			64.34620	170.053	16.87	0.6843	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			611.10150	802.623	17.83	0.8889	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			59.23950	32.833	17.77	0.1164	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			594.03950	784.333	17.77	0.8836	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			57.75260	31.967	17.80	0.1137	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			602.55260	793.467	17.80	0.8863	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			56.30150	31.123	17.83	0.1111	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			570.17390	444.338	15.75	0.5748	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			213.67390	311.838	15.75	0.4252	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			564.07660	439.238	15.76	0.5706	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			217.57660	316.738	15.76	0.4294	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			576.31530	449.479	15.74	0.5791	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			209.81530	306.979	15.74	0.4209	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			997.99610	829.781	14.99	0.7247	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			151.99610	213.182	14.99	0.2753	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			990.44360	822.908	14.99	0.7217	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			154.44360	216.308	14.99	0.2783	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,005.57930	836.689	14.99	0.7277	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			149.57930	210.089	14.99	0.2723	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,406.40050	1,258.027	14.83	0.6785	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			425.80050	504.727	14.83	0.3215	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,400.13940	1,252.208	14.84	0.6767	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			429.53940	508.908	14.84	0.3233	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,412.67640	1,263.871	14.83	0.6803	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			422.07640	500.572	14.83	0.3197	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>												<b>97,691,000.00</b>	<b>10,000</b>	<b>20,000</b>

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 Future			1.29750		1.31870			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31100		1.33250			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32450		1.34650			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34930		1.37560			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			513.00000	725.000		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			613.00000	825.000		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			413.00000	625.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			325.00000	110.000		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			225.00000	10.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			125.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	90.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			465.00000	245.000		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			365.00000	145.000		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			265.00000	45.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			556.00000	293.000		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			456.00000	193.000		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			656.00000	393.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30430		1.30550			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30820		1.30940			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31230		1.31340			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18190		1.17780			0.0000	0.00	0	2,615
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18770		1.18360			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19390		1.18980			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
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,615</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,615</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,572.31000		23,904.08000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.79960		9.97230			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.84800		11.02950			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			397.06060	280.306	14.44	0.6405	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			64.76060	120.706	14.44	0.3595	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			389.66050	274.263	14.45	0.6324	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			67.36050	124.663	14.45	0.3676	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			404.53420	286.431	14.43	0.6484	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			62.23420	116.831	14.43	0.3516	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,445.78330	1,329.264	14.84	0.6929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			416.28330	481.264	14.84	0.3071	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,439.46360	1,323.336	14.84	0.6911	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			419.96360	485.336	14.84	0.3089	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,452.12770	1,335.217	14.83	0.6947	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			412.62770	477.217	14.83	0.3053	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.74270		3.79520			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65680		3.71260			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.50430		3.55440			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			252.51300	204.063	13.92	0.8735	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			7.31300	11.363	13.92	0.1265	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			243.09290	195.395	13.88	0.8613	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			7.89290	12.695	13.88	0.1387	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			261.97880	213.097	14.06	0.8833	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			6.77880	10.397	14.06	0.1167	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			277.18740	240.888	14.59	0.6520	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			84.58740	104.088	14.59	0.3480	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			270.21630	234.685	14.57	0.6429	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			87.61630	107.885	14.57	0.3571	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			284.23990	247.184	14.60	0.6611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			81.63990	100.384	14.60	0.3389	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			311.55820	283.266	15.29	0.5329	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			277.15820	298.966	15.29	0.4671	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			306.79840	279.028	15.30	0.5275	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			282.39840	304.728	15.30	0.4725	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			302.09450	274.842	15.32	0.5222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			287.69450	310.542	15.32	0.4778	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.43910		1.46060			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.41570		1.43890			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39070		1.41390			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20190		1.22140			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,132,555,052.43</b>	<b>91,004</b>	<b>1,862,994</b>
<b>Total Options</b>												<b>46,458,641.66</b>	<b>85,200</b>	<b>2,847,490</b>
<b>Grand Total:</b>												<b>1,179,013,694.09</b>	<b>176,204</b>	<b>4,710,484</b>