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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/09/2017 Foreign Exchange Future			12.90900		13.00110			0.0000	258,180,000.00	20,000	0
\$ / R On 05/09/2017 Foreign Exchange Future			12.89450		13.00110			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			12.89030		12.99680			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			12.91360		13.02040			0.0000	1,406,859,238.40	108,944	868,649
\$ / R On 26/09/2017 Foreign Exchange Future			12.93040		13.03730			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			12.93250		13.03940			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			12.93450		13.04150			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			12.93660		13.04370			0.0000	0.00	0	3,013
\$ / R On 13/10/2017 Foreign Exchange Future			12.96570		13.07250			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			12.98630		13.09260			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			12.99450		13.10060			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.02080		13.12680			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.02850		13.13490			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.05740		13.16530			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.06130		13.16930			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.09050		13.19930			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.09640		13.20520			0.0000	185,130,710.40	14,136	126,381
\$ / R On 22/12/2017 Foreign Exchange Future			13.10420		13.21320			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.11400		13.22310			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.12580		13.23500			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.13950		13.24880			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	31/01/2018	Foreign Exchange Future			13.18270		13.29240			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.18470		13.29440			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.20820		13.31820			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.21210		13.32220			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.27440		13.38520			0.0000	30,969,175.20	2,333	113,900
\$ / R	On	25/04/2018	Foreign Exchange Future			13.34570		13.45760			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.37650		13.48900			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.38420		13.49680			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.44910		13.56300			0.0000	0.00	0	103,550
\$ / R	On	02/07/2018	Foreign Exchange Future			13.47550		13.59010			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.50940		13.62490			0.0000	4,998,478.00	370	3,170
\$ / R	On	13/08/2018	Foreign Exchange Future			13.55460		13.67130			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.62200		13.74040			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.73720		13.85770			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.79990		13.92150			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.92320		14.04710			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.98990		14.11500			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.16780		14.29620			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.00780		15.15440			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.11790		15.26690			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.23280		15.38430			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,886,137,602.00</b>	<b>145,783</b>	<b>1,498,728</b>
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			37.84880	91.000	8.64	1.0000	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			38.94880	0.000	8.64	0.0000	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			252.91420	159.000	8.64	1.0000	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			1.81420	0.000	8.64	0.0000	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			449.05680	541.000	8.64	1.0000	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			0.15680	0.000	8.64	0.0000	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			290.30960	388.924	15.96	0.9603	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			11.40960	3.424	15.96	0.0397	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			2.95470	4.177	15.57	0.0399	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			549.75470	444.477	15.57	0.9601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			444.06450	349.456	12.77	0.8174	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			23.66450	35.856	12.77	0.1826	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			823.68670	718.424	14.22	0.9691	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			3.28670	4.824	14.22	0.0309	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			924.79330	1,029.014	16.42	0.9838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			5.19330	2.614	16.42	0.0162	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,479.71800	3,586.512	33.89	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.11800	0.112	33.89	0.0005	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			333.48120	416.737	13.39	0.8428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			53.88120	30.337	13.39	0.1572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			15.72950	8.003	14.83	0.0473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			625.32950	724.403	14.83	0.9527	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			12.16510	6.164	15.19	0.0369	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			691.76510	792.564	15.19	0.9631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			788.09690	890.679	15.70	0.9740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			8.49690	4.279	15.70	0.0260	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,530.43850	1,636.843	19.74	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			0.83850	0.443	19.74	0.0027	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,311.05420	1,417.175	18.49	0.9952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			1.45420	0.775	18.49	0.0048	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,700.17110	1,806.700	20.70	0.9982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.57110	0.299	20.70	0.0018	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,480.54510	1,586.900	19.45	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.94510	0.500	19.45	0.0031	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,979.92610	2,086.570	22.28	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.32610	0.170	22.28	0.0010	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			534.56780	435.943	13.12	0.8778	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			14.16780	22.343	13.12	0.1222	227,540.09	10,184	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			94.62700	57.228	12.73	0.2680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			214.22700	283.628	12.73	0.7320	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			279.88350	198.206	12.09	0.6375	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			59.48350	84.606	12.09	0.3625	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,021.85940	915.415	15.22	0.9878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			1.45940	1.815	15.22	0.0122	1,071.09	590	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			505.31040	599.739	14.21	0.9240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			25.71040	13.339	14.21	0.0760	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,979.71870	3,086.490	29.50	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.11870	0.090	29.50	0.0004	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,181.76830	1,287.513	17.76	0.9930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			2.16830	1.113	17.76	0.0070	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,979.69180	4,086.459	36.08	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.09180	0.059	36.08	0.0002	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1.01710	0.539	19.28	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,450.61710	1,556.939	19.28	0.9967	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,670.20960	1,776.720	20.53	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.60960	0.320	20.53	0.0019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			149.80170	96.755	12.16	0.4047	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			129.40170	183.155	12.16	0.5953	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,979.60420	5,086.403	36.08	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.00420	0.003	36.08	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			37.35160	20.165	13.80	0.1100	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			416.95160	506.565	13.80	0.8900	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,009.68410	4,116.454	36.08	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.08410	0.054	36.08	0.0002	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			2.03250	1.051	17.87	0.0066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,201.63250	1,307.451	17.87	0.9934	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,779.72120	3,886.508	36.08	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.12120	0.108	36.08	0.0004	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,979.60000	987,086.400	36.08	1.0000	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	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	36.08	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,379.71740	3,486.507	33.01	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.11740	0.107	33.01	0.0005	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1.49330	0.796	18.44	0.0050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,301.09330	1,407.196	18.44	0.9950	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		10.16040	5.129	15.44	0.0310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		739.76040	841.529	15.44	0.9690	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		0.03040	0.019	36.08	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,349.63040	4,456.419	36.08	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		318.27600	232.667	12.26	0.6897	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		47.87600	69.067	12.26	0.3103	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		9.80250	4.946	15.49	0.0299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		749.40250	851.346	15.49	0.9701	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		0.02950	0.019	36.08	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,359.62950	4,466.419	36.08	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		0.02860	0.018	36.08	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,369.62860	4,476.418	36.08	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		0.27240	0.141	22.85	0.0008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		2,079.87240	2,186.541	22.85	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		44.90970	24.753	13.59	0.1317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		374.50970	461.153	13.59	0.8683	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		497.86560	400.684	12.98	0.8559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		17.46560	27.084	12.98	0.1441	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		172.47690	111.639	11.99	0.4500	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		112.07690	158.039	11.99	0.5500	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		434.27960	524.970	13.88	0.8978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		34.67960	18.570	13.88	0.1022	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		91.45120	55.053	12.77	0.2597	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		221.05120	291.453	12.77	0.7403	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,720.14710	1,826.687	20.81	0.9983	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		0.54710	0.287	20.81	0.0017	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		885.56950	989.403	16.21	0.9815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		5.96950	3.003	16.21	0.0185	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		64.47660	37.103	13.18	0.1868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		294.07660	373.503	13.18	0.8132	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		487.31600	580.892	14.13	0.9181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		27.71600	14.492	14.13	0.0819	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		644.18050	743.824	14.93	0.9559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		14.58050	7.424	14.93	0.0441	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		89.35360	123.824	11.75	0.4784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		209.75360	137.424	11.75	0.5216	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		488.78810	392.000	12.95	0.8499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		18.38810	28.400	12.95	0.1501	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		797.79980	900.528	15.75	0.9748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		8.19980	4.128	15.75	0.0252	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		774.44680	669.750	13.98	0.9611	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		4.04680	6.150	13.98	0.0389	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		256.52220	331.664	12.98	0.7791	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		76.92220	45.264	12.98	0.2209	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		983.82370	1,088.531	16.73	0.9868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		4.22370	2.131	16.73	0.0132	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,231.44590	1,337.366	18.04	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		1.84590	0.966	18.04	0.0060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		764.61990	660.092	13.94	0.9592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		4.21990	6.492	13.94	0.0408	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		460.61070	552.807	14.00	0.9085	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		31.01070	16.407	14.00	0.0915	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		207.49830	275.880	12.69	0.7235	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		97.89830	59.480	12.69	0.2765	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		375.63440	455.567	14.12	0.7896	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		82.93440	55.967	14.12	0.2104	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		516.75300	605.118	14.91	0.8552	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		56.15300	37.618	14.91	0.1448	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,091.12680	4,197.815	33.61	0.9990	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.52680	0.315	33.61	0.0010	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		272.30840	340.604	13.67	0.6870	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		133.80840	95.104	13.67	0.3130	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		202.65770	149.020	13.10	0.4368	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		178.95770	232.420	13.10	0.5632	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		373.11540	443.822	14.45	0.6787	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		165.61540	129.521	14.45	0.3213	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,731.26470	1,833.764	18.17	0.9701	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		13.86470	10.064	18.17	0.0299	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		968.37190	1,062.215	16.71	0.8770	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		60.97190	48.515	16.71	0.1230	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,059.34220	1,154.051	17.07	0.8826	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		59.94220	48.551	17.07	0.1174	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		377.30880	314.255	13.60	0.5535	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		196.70880	239.755	13.60	0.4465	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		553.70750	631.801	15.32	0.7278	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		154.30750	126.301	15.32	0.2722	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,350.50200	4,456.208	25.59	0.9981	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		1.10200	0.708	25.59	0.0019	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		469.27990	538.308	14.96	0.6416	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		236.07990	199.108	14.96	0.3584	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		956.07940	1,044.677	16.69	0.8178	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		110.97940	93.177	16.69	0.1822	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,575.77190	4,683.295	21.09	0.9982	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		1.07190	0.695	21.09	0.0018	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		589.24420	660.818	15.43	0.6562	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		254.54420	218.218	15.43	0.3438	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		613.20080	685.465	15.54	0.6622	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	30/11/2017	Foreign Exchange Option	13.53	Call			252.50080	216.765	15.54	0.3378	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			634.59510	704.726	15.85	0.6353	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			303.89510	265.226	15.85	0.3647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.86970	3.010	20.22	0.0066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,098.66970	4,206.610	20.22	0.9934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.80920	2.962	20.22	0.0065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,108.60920	4,216.562	20.22	0.9935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.93110	3.059	20.22	0.0067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,088.73110	4,196.659	20.22	0.9933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			110.88950	96.027	18.31	0.1488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,505.68950	1,599.627	18.31	0.8512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,329.33310	1,420.973	17.93	0.8223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			134.53310	117.373	17.93	0.1777	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			0.00000	482.968	15.05	0.5221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			0.00000	379.368	15.05	0.4779	7,587.36	20	20
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			834.53340	912.772	16.50	0.7047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			239.73340	209.172	16.50	0.2953	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,532.42470	1,626.800	18.36	0.8551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			107.62470	93.200	18.36	0.1449	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			90.95410	78.786	18.68	0.1246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,685.75410	1,782.386	18.68	0.8754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			398.54380	452.238	14.92	0.5039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			453.74380	398.638	14.92	0.4961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			477.26040	418.839	14.80	0.5147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			372.06040	422.439	14.80	0.4853	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			455.53390	514.593	15.17	0.5399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			410.73390	360.993	15.17	0.4601	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			440.09440	386.967	15.00	0.4852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			414.89440	470.567	15.00	0.5148	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			427.01740	375.621	15.07	0.4743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			431.81740	489.221	15.07	0.5257	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,341.39950	2,444.193	20.00	0.9324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			46.59950	40.593	20.00	0.0676	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			913.85730	824.983	13.72	0.7792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			108.65730	128.583	13.72	0.2208	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			354.76000	310.946	15.53	0.4094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			549.56000	614.546	15.53	0.5906	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			215.31740	187.707	16.77	0.2692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			920.11740	1,001.307	16.77	0.7308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			733.93960	656.220	14.09	0.6883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			178.73960	209.820	14.09	0.3117	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,972.07690	2,071.972	19.27	0.9053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			67.27690	58.372	19.27	0.0947	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			264.35180	230.878	16.26	0.3209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			759.15180	834.478	16.26	0.6791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,066.27520	971.299	13.53	0.8386	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			71.07520	84.899	13.53	0.1614	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,480.37980	1,372.875	13.32	0.9375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			25.17980	26.474	13.32	0.0625	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			616.43130	685.095	15.78	0.6220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			321.63130	281.495	15.78	0.3780	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			838.49490	754.001	13.85	0.7442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			133.29490	157.601	13.85	0.2558	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			467.73730	410.646	14.85	0.5072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			382.53730	434.246	14.85	0.4928	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,981.43430	2,081.420	19.29	0.9061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			66.63430	57.820	19.29	0.0939	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,054.47780	3,159.350	20.32	0.9707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			19.67780	15.750	20.32	0.0293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,869.60940	1,968.460	19.06	0.8956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			74.80940	64.860	19.06	0.1044	167,338.03	2,580	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			527.22670	464.508	14.64	0.5527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			322.02670	368.108	14.64	0.4473	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,247.02010	1,146.777	13.33	0.8929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			41.82010	50.377	13.33	0.1071	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			418.80180	368.236	15.12	0.4672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			443.60180	501.836	15.12	0.5328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,969.54340	4,077.308	20.22	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			4.74340	3.708	20.22	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			165.77700	144.490	17.41	0.2141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,140.57700	1,228.090	17.41	0.7859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,999.32670	4,107.135	20.22	0.9923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			4.52670	3.535	20.22	0.0077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			170.62050	148.703	17.34	0.2196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,115.42050	1,202.303	17.34	0.7804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,855.92310	4,964.449	20.22	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.12310	0.849	20.22	0.0021	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			180.77590	157.544	17.19	0.2311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,065.57590	1,151.144	17.19	0.7689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,929.85370	4,037.552	20.22	0.9915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			5.05370	3.952	20.22	0.0085	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			118.91780	102.986	18.17	0.1583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,443.71780	1,536.586	18.17	0.8417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,623.05700	3,730.088	20.25	0.9867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			8.25700	6.488	20.25	0.0133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			122.54010	106.131	18.12	0.1626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,417.34010	1,509.731	18.12	0.8374	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			372.55090	326.813	15.41	0.4259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			517.35090	580.413	15.41	0.5741	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			197.24260	171.908	16.98	0.2495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			992.04260	1,075.508	16.98	0.7505	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,039.05220	4,146.915	20.22	0.9927	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	17.24	Call			4.25220	3.315	20.22	0.0073	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			27.64150	22.308	20.35	0.0397	58,001.32	2,600	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,822.44150	2,925.908	20.35	0.9603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			361.77480	317.199	15.48	0.4160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			536.57480	600.799	15.48	0.5840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,357.27320	3,463.482	20.28	0.9806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			12.47320	9.882	20.28	0.0194	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			623.03510	691.056	15.88	0.6157	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			336.23510	295.256	15.88	0.3843	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,808.12260	4,916.812	20.02	0.9976	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.32260	1.012	20.02	0.0024	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			724.73320	796.847	16.21	0.6490	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			307.83320	270.847	16.21	0.3510	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			587.09560	651.637	15.76	0.5811	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			392.09560	347.437	15.76	0.4189	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,752.53640	1,846.940	18.84	0.8532	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			121.33640	106.440	18.84	0.1468	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			505.98360	451.296	15.34	0.4983	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			457.18360	511.796	15.34	0.5017	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,645.72420	1,738.530	18.63	0.8390	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			134.52420	118.030	18.63	0.1610	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			546.49160	493.197	15.74	0.4943	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			524.09160	580.497	15.74	0.5057	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			555.19280	500.977	15.70	0.5002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			512.79280	568.277	15.70	0.4998	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			541.26980	599.046	15.80	0.5143	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			533.66980	481.746	15.80	0.4857	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			494.15210	445.430	16.00	0.4575	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			601.75210	662.730	16.00	0.5425	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,326.79160	2,425.309	19.90	0.8852	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			101.19160	90.009	19.90	0.1148	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			459.45850	510.176	15.51	0.4695	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			603.85850	544.876	15.51	0.5305	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,180.55750	1,261.326	17.65	0.7091	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			298.75750	269.526	17.65	0.2909	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,165.89820	1,246.088	17.63	0.7031	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			308.09820	278.188	17.63	0.2969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			63.62740	56.745	23.04	0.0619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			427.98290	390.507	17.29	0.3620	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			704.50660	765.458	16.40	0.5313	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			589.70660	539.858	16.40	0.4687	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,889.33580	2,992.032	20.80	0.8857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			114.53580	106.432	20.80	0.1143	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			63.14660	56.310	23.04	0.0615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			201.42920	227.020	14.79	0.2487	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			628.86500	576.349	16.23	0.4925	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	13.40	Put			643.66500	701.949	16.23	0.5075	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			453.26330	413.351	17.12	0.3795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			978.06330	1,048.951	17.12	0.6205	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,042.78290	1,116.107	17.29	0.6380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,177.17510	1,254.540	17.63	0.6708	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,494.81850	1,398.268	14.44	0.8413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			109.61850	123.868	14.44	0.1587	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,739.74980	2,840.195	20.47	0.8770	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			124.94980	114.595	20.47	0.1230	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,186.62920	1,101.420	14.79	0.7513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			168.85770	152.837	19.70	0.1603	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			693.31030	635.713	15.97	0.5297	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			558.11030	611.313	15.97	0.4703	1,908,517.94	3,122	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			778.62230	716.075	15.69	0.5761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			463.42230	511.675	15.69	0.4239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			382.37510	348.940	17.63	0.3292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			231.27640	259.582	14.88	0.2735	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,509.81810	2,606.968	20.05	0.8602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			145.01810	131.368	20.05	0.1398	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,769.32390	1,856.845	18.86	0.7778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			244.52390	221.245	18.86	0.2222	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,283.65770	2,378.437	19.70	0.8397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			215.34890	194.822	19.14	0.1989	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			637.12340	583.941	16.19	0.4974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			631.92340	689.541	16.19	0.5026	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			585.97650	640.890	16.05	0.4828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			671.17650	615.290	16.05	0.5172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,116.47640	1,033.982	14.88	0.7265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			814.25320	749.732	15.58	0.5945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			429.05320	475.332	15.58	0.4055	1,531,993.75	3,223	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,247.86850	2,342.234	19.64	0.8361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			173.06850	156.634	19.64	0.1639	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,940.14890	2,030.422	19.14	0.8011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,178.42740	4,282.345	23.04	0.9381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,187.94660	4,291.910	23.04	0.9385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			64.11150	57.184	23.04	0.0623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,168.91150	4,272.784	23.04	0.9377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,070.76680	2,162.901	19.36	0.8170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			195.96680	177.301	19.36	0.1830	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,839.87840	1,926.675	18.90	0.7559	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			297.47840	272.375	18.90	0.2441	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,543.44780	2,639.114	19.99	0.8350	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			191.04780	174.814	19.99	0.1650	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,357.17180	1,435.364	17.93	0.6628	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			446.17180	411.864	17.93	0.3372	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,281.44250	1,357.788	17.75	0.6447	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	15/05/2018	Foreign Exchange Option	14.30	Call			478.24250	441.988	17.75	0.3553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			473.27350	516.612	15.68	0.3688	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,946.52750	2,032.617	18.92	0.7317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			369.52750	341.717	18.92	0.2683	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			135.04760	122.808	22.62	0.1031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,282.04760	4,383.708	22.62	0.8969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			136.60100	124.243	22.62	0.1041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,263.60100	4,365.143	22.62	0.8959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,248.23070	2,338.592	19.37	0.7690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			311.23070	287.692	19.37	0.2310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			135.82230	123.524	22.62	0.1036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,272.82230	4,374.423	22.62	0.8964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,028.00940	3,127.667	20.61	0.8368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			211.00940	196.767	20.61	0.1632	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,921.92420	2,007.625	18.88	0.7284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			374.92420	346.725	18.88	0.2716	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			765.22110	711.973	16.70	0.4919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			842.22110	902.873	16.70	0.5081	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,029.04620	960.928	15.81	0.6119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			516.04620	561.828	15.81	0.3881	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,358.15310	1,274.315	15.19	0.7285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			295.15310	325.215	15.19	0.2715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,587.10930	2,479.429	13.65	0.9567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.10930	30.329	13.65	0.0433	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,055.04080	985.568	15.74	0.6226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			492.04080	536.468	15.74	0.3774	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			742.47220	690.580	16.79	0.4806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			879.47220	941.480	16.79	0.5194	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,076.27350	1,005.712	15.68	0.6312	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,066.77250	1,134.244	17.20	0.5619	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			676.87250	629.744	17.20	0.4381	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			956.09240	1,019.492	16.95	0.5216	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			780.99240	728.892	16.95	0.4784	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,531.76030	1,610.035	18.07	0.6338	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			583.06030	544.635	18.07	0.3662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,764.98620	2,860.200	19.95	0.7673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			365.38620	342.200	19.95	0.2327	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,367.26700	1,286.400	15.68	0.6716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			476.86700	514.400	15.68	0.3284	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,760.60730	2,649.180	12.23	0.9619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			20.20730	27.181	12.23	0.0381	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,303.16450	1,226.609	15.81	0.6515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			522.76450	564.609	15.81	0.3485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,935.48800	2,018.367	18.75	0.6757	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			535.88800	500.367	18.75	0.3243	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,587.51080	1,499.651	15.42	0.7339	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	12.50	Put			347.11080	377.651	15.42	0.2661	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			599.00210	561.140	18.38	0.3573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,708.60210	1,789.140	18.38	0.6427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,515.61940	1,429.935	15.50	0.7145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			385.21940	417.935	15.50	0.2855	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,618.69810	2,712.125	19.75	0.7541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			389.09810	364.126	19.75	0.2459	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			596.67330	558.962	18.40	0.3561	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,716.27330	1,796.962	18.40	0.6439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			594.36090	556.790	18.41	0.3549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,723.96090	1,804.790	18.41	0.6451	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,721.35400	1,799.790	18.48	0.6129	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			719.05400	676.990	18.48	0.3871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			729.71090	688.576	18.79	0.3782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,888.21090	1,968.675	18.79	0.6218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			727.31840	686.319	18.80	0.3772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,895.81840	1,976.419	18.80	0.6228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			732.10720	690.836	18.77	0.3793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,880.60720	1,960.935	18.77	0.6207	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,901.57750	1,980.043	18.80	0.5967	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			848.67750	803.243	18.80	0.4033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			858.57350	813.852	19.03	0.3951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,063.57350	2,143.952	19.03	0.6049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			856.12760	811.542	19.05	0.3942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,071.12760	2,151.642	19.05	0.6058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			861.02160	816.170	19.02	0.3961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,056.02160	2,136.270	19.02	0.6039	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,329.67550	1,264.856	17.98	0.5243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,403.47550	1,467.056	17.98	0.4757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,325.99410	1,261.334	17.99	0.5232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,409.79410	1,473.534	17.99	0.4768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,333.36120	1,268.391	17.97	0.5255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,397.16120	1,460.591	17.97	0.4745	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,895.85140	1,820.676	18.97	0.5502	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,901.45140	1,972.876	18.97	0.4498	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,892.22400	1,817.177	18.98	0.5495	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,907.82400	1,979.377	18.98	0.4505	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,888.59530	1,813.677	18.99	0.5487	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,914.19530	1,985.877	18.99	0.4513	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,031.13660	2,104.972	19.15	0.4552	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,928.03660	1,852.872	19.15	0.5448	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,047.87900	1,969.608	19.16	0.5573	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,013.57900	2,086.808	19.16	0.4427	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,044.23440	1,966.099	19.16	0.5565	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,019.93440	2,093.299	19.16	0.4435	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,051.58450	1,973.125	19.15	0.5580	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,007.28450	2,080.325	19.15	0.4420	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,902,049.57</b>	<b>22,319</b>	<b>2,814,891</b>
<b>Total \$ / R</b>												<b>1,890,039,651.57</b>	<b>168,102</b>	<b>4,313,619</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				12.91360		13.02040			0.0000	4,132,352.00	320	227
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.09640		13.20520			0.0000	5,055,210.40	386	551
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.27440		13.38520			0.0000	4,247,808.00	320	6
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.44910		13.56300			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.16780		14.29620			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>13,435,370.40</b>	<b>1,026</b>	<b>956</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				24.98660	12.944	23.13	0.0008	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				212,984.98660	223,652.944	23.13	0.9992	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				24.56600	12.723	23.19	0.0007	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				213,984.56600	224,652.723	23.19	0.9993	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				25.41680	13.169	23.07	0.0008	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				211,985.41680	222,653.169	23.07	0.9992	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				25,173.12120	21,977.923	16.39	0.3079	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				79,653.12120	87,337.923	16.39	0.6921	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				24,928.43000	21,761.174	16.41	0.3053	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				80,408.43000	88,121.174	16.41	0.6947	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				25,420.56750	22,195.184	16.36	0.3105	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				78,900.56750	86,555.184	16.36	0.6895	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				51,193.42590	46,760.013	16.78	0.4190	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				84,673.42590	91,320.013	16.78	0.5810	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				50,865.60240	46,456.369	16.80	0.4168	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				85,345.60240	92,016.369	16.80	0.5832	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				51,523.02880	47,065.724	16.77	0.4212	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				84,003.02880	90,625.724	16.77	0.5788	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				66,160.14780	61,468.238	17.13	0.4389	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				102,860.14780	109,558.238	17.13	0.5611	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				65,830.10220	61,159.391	17.15	0.4372	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				103,530.10220	110,249.391	17.15	0.5628	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				66,491.47530	61,779.250	17.12	0.4407	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				102,191.47530	108,869.250	17.12	0.5593	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				132,967.54930	126,485.632	17.98	0.5243	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				140,347.54930	146,705.632	17.98	0.4757	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				132,599.40810	126,133.368	17.99	0.5232	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				140,979.40810	147,353.368	17.99	0.4768	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				133,336.12180	126,839.061	17.97	0.5255	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				139,716.12180	146,059.061	17.97	0.4745	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>13,435,370.40</b>	<b>1,026</b>	<b>956</b>

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 Future			16.75580		16.77220			0.0000	21,514,447.20	1,284	192,481
£ / R	On	31/10/2017	Foreign Exchange Future			16.89640		16.91070			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.04440		17.06280			0.0000	44,485,884.00	2,610	8,499
£ / R	On	19/03/2018	Foreign Exchange Future			17.33110		17.34910			0.0000	433,277.50	25	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.61220		17.63260			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			17.89190		17.91580			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			18.77780		18.80680			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>66,433,608.70</b>	<b>3,919</b>	<b>206,130</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			162.56960	160.627	13.00	0.4471	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			234.76960	216.427	13.00	0.5529	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,037.42530	1,052.614	15.61	0.9623	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			9.62530	8.414	15.61	0.0377	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,730.90160	1,746.695	19.68	0.9896	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,224.61010	1,240.026	16.75	0.9743	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			3.10160	2.495	19.68	0.0104	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			6.69490	5.721	16.81	0.0252	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,234.49490	1,249.921	16.81	0.9748	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			6.58250	5.618	16.87	0.0247	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,244.38250	1,259.818	16.87	0.9753	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			6.81010	5.826	16.75	0.0257	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			337.34020	324.275	14.75	0.4439	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			496.64020	497.875	14.75	0.5561	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			333.52600	320.541	14.77	0.4402	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			502.82600	504.141	14.77	0.5598	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			329.74830	316.847	14.79	0.4364	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			509.04830	510.447	14.79	0.5636	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.58940	0.519	22.52	0.0009	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,077.78940	8,096.119	22.52	0.9991	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.58260	0.513	22.52	0.0009	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,087.78260	8,106.113	22.52	0.9991	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.57590	0.507	22.52	0.0009	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,097.77590	8,116.107	22.52	0.9991	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			899.67810	888.763	16.36	0.5452	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			770.57810	777.663	16.36	0.4548	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			894.97290	884.096	16.37	0.5433	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			775.87290	782.996	16.37	0.4567	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			904.40280	893.450	16.35	0.5471	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			765.30280	772.350	16.35	0.4529	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			940.53670	928.512	16.83	0.4883	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,197.93670	1,206.312	16.83	0.5117	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			936.67080	924.675	16.84	0.4869	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,204.07080	1,212.475	16.84	0.5131	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			932.81310	920.846	16.85	0.4854	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,210.21310	1,218.646	16.85	0.5146	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,095.35230	1,079.687	17.00	0.4891	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	18.25	Put			1,429.55230	1,437.787	17.00	0.5109	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,091.56290	1,075.934	17.01	0.4879	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,435.76290	1,444.034	17.01	0.5121	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,099.15390	1,083.445	16.99	0.4904	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,423.35390	1,431.545	16.99	0.5096	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,784.50080	1,762.822	16.97	0.5589	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,607.70080	1,615.022	16.97	0.4411	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,780.25900	1,758.615	16.98	0.5580	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,613.45900	1,620.815	16.98	0.4420	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,788.74230	1,767.049	16.97	0.5598	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,601.94230	1,609.249	16.97	0.4402	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>66,433,608.70</b>	<b>3,919</b>	<b>207,130</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11727		0.11830		0.0000		0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11946		0.12053		0.0000		0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12173		0.12280		0.0000		0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12396		0.12506		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13269		0.13392		0.0000		0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00500	0.004	34.70	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,170.40500	4,273.304	34.70	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	34.70	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,170.40010	5,273.300	34.70	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.17630	0.132	34.70	0.0006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,170.57630	3,273.432	34.70	0.9994	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,119.85600	1,016.268	14.59	0.8597	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			67.35600	70.268	14.59	0.1403	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			490.73950	423.921	17.34	0.4997	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			438.23950	477.921	17.34	0.5003	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			193.04520	167.870	19.92	0.2339	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,140.54520	1,221.870	19.92	0.7661	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			825.69500	741.297	18.31	0.5688	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			545.69500	568.697	18.31	0.4312	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			457.56690	409.513	20.31	0.3581	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,177.56690	1,236.913	20.31	0.6419	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,429.92510	1,318.188	15.89	0.8217	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			149.92510	145.588	15.89	0.1783	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			705.98440	645.181	20.31	0.4316	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,199.98440	1,249.481	20.31	0.5684	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			494.22620	473.571	23.37	0.3156	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,988.22620	2,077.871	23.37	0.6844	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,106.65010	1,012.103	18.44	0.6101	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			600.65010	616.403	18.44	0.3899	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,602.48210	1,494.988	19.44	0.5826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,210.98210	1,226.388	19.44	0.4174	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,239.60830	1,153.546	20.59	0.4770	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,848.10830	1,884.946	20.59	0.5230	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,022.30020	1,889.699	17.07	0.7105	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			630.80020	621.099	17.07	0.2895	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
€ / R	On	18/09/2017	Foreign Exchange Future			15.35340		15.46950			0.0000	160,596,564.00	10,460	111,518
€ / R	On	27/09/2017	Foreign Exchange Future			15.38300		15.49930			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.48260		15.59770			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.58310		15.70100			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.64770		15.76790			0.0000	4,397,003.70	281	35,091
€ / R	On	27/12/2017	Foreign Exchange Future			15.67750		15.79870			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			15.79260		15.91370			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			15.94540		16.06770			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.24100		16.36720			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.53450		17.67750			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>164,993,567.70</b>	<b>10,741</b>	<b>160,117</b>
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			415.87970	319.006	12.33	0.7384	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			46.37970	65.606	12.33	0.2616	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.14750	0.185	33.74	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,000.64750	4,116.785	33.74	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.14790	0.186	33.83	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,010.64790	4,126.786	33.83	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.14700	0.183	33.66	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,990.64700	4,106.783	33.66	0.9994	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			120.86550	159.620	11.87	0.4341	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			310.16550	232.620	11.87	0.5659	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			236.83410	283.639	13.00	0.4582	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			414.53410	346.239	13.00	0.5418	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			325.27910	375.310	13.49	0.4585	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			516.27910	448.410	13.49	0.5415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			59.60680	49.297	17.81	0.0753	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,361.70680	2,471.597	17.81	0.9247	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			331.54680	290.166	15.06	0.3511	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			763.64680	842.466	15.06	0.6489	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			0.00000	416.109	14.32	0.4660	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			0.00000	568.409	14.32	0.5340	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			60.18300	49.790	17.80	0.0760	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,352.28300	2,462.090	17.80	0.9240	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,009.38000	1,097.469	15.67	0.7261	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			247.28000	215.169	15.67	0.2739	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			232.27030	201.850	15.79	0.2595	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,064.37030	1,154.150	15.79	0.7405	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			60.76630	50.289	17.79	0.0767	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,342.86630	2,452.589	17.79	0.9233	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,788.83410	1,670.307	12.64	0.9509	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			20.93410	22.607	12.64	0.0491	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			902.12690	986.671	15.42	0.6952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			280.02690	244.371	15.42	0.3048	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,661.98480	1,545.255	12.30	0.9404	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			24.08480	27.555	12.30	0.0596	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.65300	2.931	21.94	0.0051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,645.75300	5,765.231	21.94	0.9949	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			416.21360	470.168	14.10	0.4658	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			594.91360	527.668	14.10	0.5342	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			541.11750	598.709	14.64	0.4831	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			654.81750	591.309	14.64	0.5169	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			208.34360	235.751	14.04	0.2322	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,408.62810	1,313.971	14.05	0.7658	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			210.92810	238.571	14.05	0.2342	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,423.47760	1,328.355	14.04	0.7699	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			205.77760	232.955	14.04	0.2301	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,140.58990	2,026.805	14.24	0.9015	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,279.02100	1,188.700	14.13	0.7278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			261.32100	293.300	14.13	0.2722	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,244.33440	1,155.260	14.15	0.7169	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			276.63440	309.860	14.15	0.2831	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,416.04360	1,321.151	14.04	0.7678	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			988.74630	1,062.371	15.76	0.5931	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			556.44630	507.771	15.76	0.4069	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			72.88990	81.404	14.24	0.0985	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,342.91820	1,260.737	14.76	0.6648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			465.71820	509.737	14.76	0.3352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,336.75350	1,255.140	14.77	0.6630	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			469.55350	514.140	14.77	0.3370	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,330.60840	1,249.563	14.78	0.6611	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			473.40840	518.563	14.78	0.3389	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,918.67110	1,833.676	16.22	0.6118	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,121.17110	1,179.176	16.22	0.3882	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,927.81910	1,842.587	16.20	0.6139	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,110.31910	1,168.087	16.20	0.3861	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,923.23890	1,838.125	16.21	0.6128	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,115.73890	1,173.625	16.21	0.3872	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>270,801</b>
<b>Total € / R</b>												<b>164,993,567.70</b>	<b>10,741</b>	<b>430,918</b>



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	18/09/2017	Foreign Exchange Future			10.29680		10.30690			0.0000	2,574,200.00	250	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.43060		10.44100			0.0000	10,430.60	1	6,910
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.44360		10.45400			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.56040		10.57100			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.68630		10.69790			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.19330		11.20880			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,584,630.60</b>	<b>251</b>	<b>34,181</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.07110	0.039	22.47	0.0003	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,863.17110	1,873.239	22.47	0.9997	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.06890	0.038	22.52	0.0003	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,873.16890	1,883.238	22.52	0.9997	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.06680	0.036	22.57	0.0003	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,883.16680	1,893.236	22.57	0.9997	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,466.62750	1,475.576	16.81	0.9143	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			37.01050	35.578	16.82	0.0844	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,476.01050	1,484.978	16.82	0.9156	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			38.25450	36.784	16.80	0.0869	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,457.25450	1,466.184	16.80	0.9131	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			37.62750	36.176	16.81	0.0857	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			598.12650	587.554	13.77	0.7244	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			144.12650	143.954	13.77	0.2756	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			591.27960	580.744	13.77	0.7200	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			147.27960	147.144	13.77	0.2800	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			605.01950	594.411	13.76	0.7287	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			141.01950	140.810	13.76	0.2713	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			207.57070	208.330	14.27	0.2843	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			771.95200	762.138	14.28	0.7124	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			210.95200	211.738	14.28	0.2876	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			785.50880	775.643	14.28	0.7188	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			204.50880	205.243	14.28	0.2812	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			778.57070	768.729	14.27	0.7157	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			635.07430	626.364	14.03	0.5805	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			437.17430	440.064	14.03	0.4195	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			630.03020	621.362	14.03	0.5775	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			442.13020	445.062	14.03	0.4225	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			640.14580	631.397	14.02	0.5835	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			432.24580	435.097	14.02	0.4165	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			741.66260	745.448	14.03	0.4298	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			939.53280	927.754	14.02	0.5740	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			730.73280	734.454	14.02	0.4260	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			934.98760	923.241	14.03	0.5721	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			736.18760	739.941	14.03	0.4279	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			930.46260	918.748	14.03	0.5702	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</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
<b>Total AU\$ / R</b>												<b>2,584,630.60</b>	<b>251</b>	<b>34,181</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.43130		10.38020			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.58590		10.53620			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.73360		10.68480			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.73360		10.68480			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.72840	1.888	16.64	0.0144	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			911.52840	860.588	16.64	0.9856	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.68160	1.830	16.73	0.0140	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			921.48160	870.530	16.73	0.9860	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			1.77690	1.948	16.55	0.0149	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			901.57690	850.648	16.55	0.9851	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			300.10170	323.097	13.07	0.5385	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			303.90170	277.197	13.07	0.4615	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			295.52320	318.242	13.08	0.5332	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			309.32320	282.342	13.08	0.4668	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			304.73530	328.006	13.06	0.5438	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			298.53530	272.106	13.06	0.4562	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			790.58770	827.033	13.50	0.7550	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			175.78770	163.433	13.50	0.2450	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			783.51890	819.837	13.50	0.7518	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			178.71890	166.237	13.50	0.2482	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			797.68800	834.264	13.50	0.7581	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			172.88800	160.664	13.50	0.2419	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			481.40570	504.502	14.27	0.5002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			616.60570	590.902	14.27	0.4998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			477.62000	500.577	14.29	0.4974	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			622.82000	596.977	14.29	0.5026	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			485.21960	508.452	14.26	0.5031	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			610.41960	584.852	14.26	0.4969	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>0.00</b>	<b>0</b>	<b>2,200</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.42240		13.53220			0.0000	1,342,240.00	100	3,908
CHF / R	On	18/12/2017	Foreign Exchange Future			13.69460		13.80810			0.0000	1,369,460.00	100	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			13.97140		14.08570			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.24230		14.36160			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.23580		15.36130			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>2,711,700.00</b>	<b>200</b>	<b>5,058</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			1.35230	0.754	23.42	0.0037	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,859.15230	1,968.354	23.42	0.9963	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			1.32520	0.738	23.47	0.0036	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,869.12520	1,978.338	23.47	0.9964	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			1.38010	0.771	23.38	0.0038	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,849.18010	1,958.371	23.38	0.9962	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			388.71970	342.874	16.38	0.4102	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			610.61970	678.274	16.38	0.5898	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			385.07550	339.576	16.39	0.4072	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			616.97550	684.976	16.39	0.5928	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			392.39430	346.199	16.36	0.4132	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			604.29430	671.599	16.36	0.5868	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			651.34450	598.488	16.53	0.4828	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			715.64450	777.088	16.53	0.5172	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			647.28770	594.690	16.54	0.4806	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			721.58770	783.290	16.54	0.5194	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			655.42450	602.309	16.51	0.4851	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			709.72450	770.909	16.51	0.5149	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			767.08980	714.432	16.64	0.4758	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			935.48980	1,002.132	16.64	0.5242	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			763.30960	710.880	16.65	0.4740	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			941.70960	1,008.580	16.65	0.5260	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			759.55290	707.341	16.67	0.4723	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			947.95290	1,015.041	16.67	0.5277	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,038.66330	1,096.718	16.69	0.3975	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,668.91040	1,601.153	16.67	0.6049	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,027.61040	1,085.353	16.67	0.3951	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,664.43390	1,596.825	16.68	0.6037	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,033.13390	1,091.025	16.68	0.3963	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,659.96330	1,592.518	16.69	0.6025	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>2,711,700.00</b>	<b>200</b>	<b>5,058</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96730		1.97250			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98540		1.98980			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00160		2.00560			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.01670		2.02070			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99760		2.00080			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	2.15	Call			4.90460	3.641	18.43	0.0135	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,779.90460	1,830.641	18.43	0.9865	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			4.09180	2.994	18.77	0.0111	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,879.09180	1,929.994	18.77	0.9889	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			5.73860	4.182	17.94	0.0156	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,680.73860	1,731.182	17.94	0.9844	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			840.85960	807.617	14.39	0.6060	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			442.85960	453.617	14.39	0.3940	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	1.96	Call			786.10600	754.044	14.46	0.5804	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			488.10600	500.044	14.46	0.4196	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			898.23360	863.849	14.33	0.6315	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			400.23360	409.849	14.33	0.3685	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			522.06610	529.542	15.21	0.3348	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,318.82370	1,286.973	15.26	0.6479	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			562.82370	570.973	15.26	0.3521	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,261.42740	1,230.270	15.31	0.6304	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			605.42740	614.270	15.31	0.3696	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,378.06610	1,345.542	15.21	0.6652	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,144.20990	1,119.450	15.84	0.5235	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,137.20990	1,152.450	15.84	0.4765	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,102.00200	1,077.835	15.90	0.5098	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,195.00200	1,210.835	15.90	0.4902	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,187.83710	1,162.483	15.78	0.5374	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,080.83710	1,095.483	15.78	0.4626	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,853.28500	1,829.911	16.46	0.5597	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,645.28500	1,653.911	16.46	0.4403	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,809.46000	1,786.500	16.49	0.5507	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,701.46000	1,710.500	16.49	0.4493	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,898.05530	1,874.269	16.43	0.5687	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,590.05530	1,598.269	16.43	0.4313	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			2.06840		2.08440			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.10940		2.12580			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.14990		2.16660			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.19070		2.20790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37070		2.38980			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,256.92210	1,098.707	15.37	0.9494	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			12.92210	14.707	15.37	0.0506	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,160.56850	1,003.629	15.13	0.9344	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			16.56850	19.629	15.13	0.0656	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,354.06530	1,194.958	15.61	0.9613	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			10.06530	10.958	15.61	0.0387	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,386.18180	1,260.335	14.44	0.7434	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			228.18180	266.335	14.44	0.2566	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,313.09240	1,192.549	14.52	0.7217	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			255.09240	298.549	14.52	0.2783	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,461.35500	1,330.503	14.37	0.7644	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			203.35500	236.503	14.37	0.2356	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,169.09120	1,265.851	16.49	0.5362	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,015.09980	939.221	16.30	0.4932	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,049.09980	1,140.221	16.30	0.5068	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			974.33960	901.303	16.40	0.4783	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,108.33960	1,202.303	16.40	0.5217	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			935.09120	864.851	16.49	0.4638	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,342.78220	1,434.767	16.37	0.5072	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,182.45360	1,104.845	16.45	0.4809	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,403.45360	1,497.845	16.45	0.5191	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,262.35210	1,179.898	16.30	0.5049	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,283.35210	1,372.898	16.30	0.4951	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,221.78220	1,141.767	16.37	0.4928	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,471.02270	3,314.448	16.25	0.7191	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			973.02270	1,007.448	16.25	0.2809	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,405.95770	3,254.717	16.29	0.7116	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,007.95770	1,047.717	16.29	0.2884	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,346.70360	3,195.900	16.33	0.7040	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,048.70360	1,088.900	16.33	0.2960	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>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.65100		1.66440			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.67850		1.69210			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.70450		1.71830			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.72920		1.74320			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82670		1.84230			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			0.30540	0.135	22.98	0.0006	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,756.30540	2,890.135	22.98	0.9994	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.26030	0.113	23.34	0.0005	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,856.26030	2,990.113	23.34	0.9995	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.22310	0.095	23.69	0.0004	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,956.22310	3,090.095	23.69	0.9996	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			296.22070	257.173	16.27	0.2892	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,075.22070	1,172.173	16.27	0.7108	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			273.85990	237.769	16.45	0.2705	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,152.85990	1,252.769	16.45	0.7295	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			320.44790	278.263	16.08	0.3092	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			999.44790	1,093.263	16.08	0.6908	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			723.04530	661.904	16.32	0.4559	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			940.04530	1,016.904	16.32	0.5441	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			686.70490	628.092	16.44	0.4379	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,003.70490	1,083.092	16.44	0.5621	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			761.24130	697.501	16.19	0.4743	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			878.24130	952.501	16.19	0.5257	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			944.29910	878.717	16.54	0.4817	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,112.29910	1,186.717	16.54	0.5183	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			907.12370	843.780	16.65	0.4670	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,175.12370	1,251.780	16.65	0.5330	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			983.00560	915.141	16.44	0.4967	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,051.00560	1,123.141	16.44	0.5033	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,005.35590	1,914.563	16.90	0.5997	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,282.35590	1,347.563	16.90	0.4003	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,096.93520	2,003.656	16.73	0.6193	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,173.93520	1,236.656	16.73	0.3807	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,050.58240	1,958.552	16.81	0.6095	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,227.58240	1,291.552	16.81	0.3905	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			0.12540		0.12610			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12490		0.12550			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12440		0.12510			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12340		0.12410			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11290		0.11360			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			1.65970		1.67160			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.68680		1.69890			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.71300		1.72540			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.73890		1.75170			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84840		1.86260			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	18/09/2017	Foreign Exchange Future			9.25800		9.31430			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.37310		9.43050			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.48600		9.54410			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.59600		9.65560			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.04070		10.10350			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,276.11510	1,332.209	21.14	0.9983	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.44970	0.228	21.04	0.0019	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,256.14970	1,312.228	21.04	0.9981	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.43210	0.218	21.09	0.0018	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,266.13210	1,322.218	21.09	0.9982	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.41510	0.209	21.14	0.0017	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			173.53030	152.666	15.49	0.3133	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			543.03030	579.566	15.49	0.6867	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			170.85930	150.281	15.51	0.3094	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			550.35930	587.181	15.51	0.6906	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			168.22640	147.931	15.54	0.3055	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			557.72640	594.831	15.54	0.6945	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			477.02930	441.337	15.18	0.5358	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			382.92930	405.337	15.18	0.4642	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			472.15330	436.876	15.19	0.5321	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			388.05330	410.876	15.19	0.4679	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			481.94320	446.048	15.17	0.5396	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			377.84320	400.048	15.17	0.4604	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			429.88310	402.020	14.91	0.4513	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			614.28310	646.020	14.91	0.5487	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			426.22170	398.537	14.92	0.4483	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			620.62170	652.537	14.92	0.5517	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			433.57720	405.536	14.90	0.4542	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			607.97720	639.536	14.90	0.5458	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			896.66290	859.919	15.03	0.5638	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			713.16290	739.219	15.03	0.4362	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			892.17090	855.560	15.04	0.5618	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			718.67090	744.860	15.04	0.4382	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			901.17580	864.294	15.03	0.5658	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			707.67580	733.594	15.03	0.4342	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28160		1.28300			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29480		1.29650			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30770		1.30770			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.32190		1.31990			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33560		1.33980			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			870.00000	884.000		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			970.00000	984.000		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			770.00000	784.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			35.00000	52.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			135.00000	152.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			235.00000	252.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			77.00000	77.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			23.00000	23.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			123.00000	123.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	19.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			1.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			101.00000	81.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			99.00000	119.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			198.00000	156.000		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			98.00000	56.000		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			298.00000	256.000		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			1.29750		1.28820			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30150		1.29210			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30560		1.29610			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.30950		1.30010			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			1.18890		1.18810			0.0000	17,833.50	15	32
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19480		1.19410			0.0000	0.00	0	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20120		1.20040			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20760		1.20680			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>17,833.50</b>	<b>15</b>	<b>72</b>
<b>Total QUANTO € / \$</b>												<b>17,833.50</b>	<b>15</b>	<b>72</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,020.76000		23,159.73000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,386.02000		23,527.40000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			23,748.85000		23,891.76000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</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
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.51470		9.59110			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.65920		9.73680			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.80160		9.88020			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.94100		10.02190			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.50310		10.59320			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			75.42150	46.077	11.64	0.3057	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			124.32150	171.377	11.64	0.6943	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			71.75470	43.530	11.69	0.2922	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			130.65470	178.830	11.69	0.7078	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			79.24050	48.753	11.59	0.3196	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			118.14050	164.053	11.59	0.6804	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			253.89330	219.791	13.68	0.4321	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			327.09330	370.591	13.68	0.5679	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			250.00700	216.318	13.71	0.4269	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			333.20700	377.118	13.71	0.5731	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			257.83510	223.314	13.66	0.4374	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			321.03510	364.114	13.66	0.5626	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			385.43090	349.267	14.57	0.4620	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			465.23090	507.667	14.57	0.5380	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			381.48010	345.594	14.58	0.4584	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			471.28010	513.994	14.58	0.5416	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			389.42150	352.975	14.55	0.4657	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			459.22150	501.375	14.55	0.5343	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			482.00530	443.815	14.59	0.4773	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			560.10530	602.815	14.59	0.5227	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			478.04110	440.087	14.60	0.4743	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			566.14110	609.087	14.60	0.5257	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			485.99970	447.576	14.57	0.4802	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			554.09970	596.576	14.57	0.5198	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,139.26320	1,078.459	14.71	0.6361	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			546.06320	575.359	14.71	0.3639	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,133.69370	1,073.357	14.72	0.6342	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			550.49370	580.257	14.72	0.3658	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,144.85340	1,083.862	14.70	0.6380	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			541.65340	570.762	14.70	0.3620	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			3.75920		3.75170			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.71820		3.71200			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67670		3.67110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Future			3.63830		3.63320			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.51920		3.51230			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			204.30820	210.972	14.92	0.9636	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			2.60820	1.772	14.92	0.0364	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			194.64820	201.225	14.68	0.9586	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			2.94820	2.025	14.68	0.0414	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			214.02990	220.779	15.20	0.9677	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			2.32990	1.579	15.20	0.0323	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			86.47290	88.543	12.24	0.4783	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			114.47290	110.343	12.24	0.5217	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			82.38500	84.372	12.28	0.4625	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			120.38500	116.172	12.28	0.5375	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			90.71730	92.873	12.21	0.4942	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			108.71730	104.673	12.21	0.5058	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			233.50060	236.829	13.71	0.6847	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			82.40060	80.129	13.71	0.3153	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			226.84960	230.110	13.68	0.6750	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			85.74960	83.410	13.68	0.3250	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			240.24970	243.646	13.74	0.6943	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			79.14970	76.946	13.74	0.3057	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			171.20450	173.163	14.52	0.4991	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			208.00450	204.863	14.52	0.5009	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			179.74500	181.797	14.49	0.5158	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			196.54500	193.497	14.49	0.4842	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			175.43370	177.438	14.50	0.5074	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			202.23370	199.138	14.50	0.4926	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			278.03590	281.596	15.06	0.5396	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			285.73590	282.396	15.06	0.4604	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			273.62360	277.221	15.07	0.5340	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			291.32360	288.021	15.07	0.4660	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			269.26910	272.903	15.08	0.5285	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			296.96910	293.703	15.08	0.4715	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			1.40680		1.41330			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38160		1.38650			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35950		1.36460			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33830		1.34480			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22970		1.23460			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</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
Total ZMW / R									0.00	0	0
Total Futures									2 136 314 312.90	161,935	1,910,178
Total Options									3 902 049.57	22,319	3,086,692
Grand Total:									2,140,216,362.47	184,254	4,996,870