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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2017 Foreign Exchange Future			13.77790		13.72960			0.0000	0.00	0	38,513
\$ / R On 31/10/2017 Foreign Exchange Future			13.78700		13.73880			0.0000	0.00	0	500
\$ / R On 03/11/2017 Foreign Exchange Future			13.79380		13.74560			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.80060		13.75230			0.0000	276,012,000.00	20,000	40,200
\$ / R On 09/11/2017 Foreign Exchange Future			13.80740		13.75910			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.81640		13.76800			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.82320		13.77470			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.82550		13.77700			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.85030		13.80160			0.0000	4,321,293.60	312	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.85480		13.80610			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.86370		13.81500			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.88830		13.83960			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.89500		13.84630			0.0000	785,484,350.00	56,530	906,905
\$ / R On 22/12/2017 Foreign Exchange Future			13.90390		13.85520			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.91510		13.86640			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.92830		13.87980			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.94380		13.89550			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			13.97910		13.93140			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			13.99220		13.94440			0.0000	0.00	0	1,480
\$ / R On 01/02/2018 Foreign Exchange Future			13.99440		13.94650			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			14.02060		13.97250			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Future			14.02490		13.97690			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.09460		14.04620			0.0000	2,068,551,685.20	146,762	107,943
\$ / R	On	24/04/2018	Foreign Exchange Future			14.17300		14.12410			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.17520		14.12630			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.20950		14.16050			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.21810		14.16900			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.29110		14.24170			0.0000	142,911.00	10	108,551
\$ / R	On	02/07/2018	Foreign Exchange Future			14.32110		14.27160			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.35970		14.31010			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.37050		14.32080			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.41080		14.36120			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.48520		14.43580			0.0000	347,644.80	24	2,462
\$ / R	On	25/10/2018	Foreign Exchange Future			14.56590		14.51670			0.0000	0.00	0	70
\$ / R	On	13/11/2018	Foreign Exchange Future			14.60830		14.55930			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.67770		14.62890			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.81440		14.76570			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.88830		14.83970			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.08540		15.03710			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.99830		15.95490			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.12100		16.07820			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.24900		16.20690			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>3,134,859,884.60</b>	<b>223,638</b>	<b>1,486,234</b>
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			19.78270	7.738	16.30	0.0828	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			249.38270	285.638	16.30	0.9172	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,720.40300	3,672.100	55.02	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.00300	0.000	55.02	0.0000	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			378.98240	329.489	17.64	0.9247	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			8.58240	7.389	17.64	0.0753	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			54.23600	29.111	15.46	0.2507	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			133.83600	157.011	15.46	0.7493	0.00	0	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			809.71360	857.908	19.52	0.9999	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			0.11360	0.008	19.52	0.0001	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Put			28.21840	12.361	16.02	0.1239	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.55	Call			207.81840	240.261	16.02	0.8761	0.00	0	40,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Put			72.95510	42.800	15.18	0.3377	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.70	Call			102.55510	120.700	15.18	0.6623	0.00	0	80,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			8.52220	2.536	16.91	0.0307	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			348.12220	390.436	16.91	0.9693	0.00	0	40,000
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Put			116.47360	95.425	15.44	0.4324	0.00	0	0
\$ / R	On	31/10/2017	Foreign Exchange Option	13.74	Call			115.27360	142.425	15.44	0.5676	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			29.94030	20.295	16.36	0.1110	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			425.54030	464.095	16.36	0.8890	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			267.02830	297.546	15.95	0.7545	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			71.42830	53.746	15.95	0.2455	0.00	0	20,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			22.77670	15.162	15.16	0.0831	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	06/11/2017	Foreign Exchange Option	13.27	Call			505.07670	545.762	15.16	0.9169	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			187.10860	210.541	14.98	0.6075	0.00	0	40,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			134.80860	109.941	14.98	0.3925	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			42.60800	30.375	14.69	0.1387	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			441.70800	477.775	14.69	0.8613	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			335.31900	297.524	15.83	0.6176	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			123.31900	133.924	15.83	0.3824	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			66.19440	51.371	14.21	0.1869	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			440.89440	474.571	14.21	0.8131	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			40.27000	28.967	13.94	0.1178	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			557.27000	594.467	13.94	0.8822	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,940.18880	3,891.407	29.96	0.9956	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.78880	1.707	29.96	0.0044	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			147.16360	126.944	15.76	0.2914	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			448.76360	477.244	15.76	0.7086	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,076.67010	1,120.842	16.31	0.9480	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			20.57010	16.042	16.31	0.0520	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			171.50340	150.548	16.33	0.3148	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			447.60340	475.348	16.33	0.6852	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			235.82700	212.368	16.94	0.3764	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			410.82700	436.068	16.94	0.6236	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			242.15360	221.851	18.12	0.3386	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			551.75360	580.151	18.12	0.6614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,805.62160	1,760.245	22.48	0.9002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			51.92160	55.245	22.48	0.0998	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			0.00000	1,133.562	21.08	0.7918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			0.00000	128.562	21.08	0.2082	385,686.00	3,000	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,315.83320	1,361.287	17.38	0.9371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			29.53320	26.287	17.38	0.0629	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			768.76520	803.282	17.75	0.7756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			142.46520	128.282	17.75	0.2244	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			451.23230	422.383	18.79	0.4992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			367.53230	387.383	18.79	0.5008	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			280.91710	259.385	18.29	0.3678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			527.21710	554.385	18.29	0.6322	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,660.82850	1,708.494	18.64	0.9667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			14.52850	13.494	18.64	0.0333	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			357.12940	332.519	18.51	0.4318	997,556.40	3,000	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			443.42940	467.519	18.51	0.5682	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,136.99170	1,180.200	17.49	0.9013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			50.69170	45.200	17.49	0.0987	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,699.97780	1,747.647	18.81	0.9688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			13.67780	12.647	18.81	0.0312	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,145.71340	1,189.052	17.48	0.9034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			49.41340	44.052	17.48	0.0966	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			172.35750	182.526	20.40	0.2791	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			926.05750	887.526	20.40	0.7209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			770.66340	734.420	19.92	0.6639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			216.96340	229.420	19.92	0.3361	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			136.80000	122.988	17.72	0.2176	1,654,919.80	13,456	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			783.10000	817.988	17.72	0.7824	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			377.82400	352.460	18.57	0.4478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			424.12400	447.460	18.57	0.5522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			950.14450	911.266	20.47	0.7288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			166.44450	176.266	20.47	0.2712	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			136.50120	144.532	20.85	0.2299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,090.20120	1,049.532	20.85	0.7701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			123.31920	111.085	17.69	0.2014	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			819.61920	856.084	17.69	0.7986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			857.55190	895.049	17.67	0.8142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			111.25190	100.049	17.67	0.1858	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			151.25700	136.512	17.79	0.2349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			747.55700	781.512	17.79	0.7651	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			797.59000	833.117	17.71	0.7890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			131.29000	118.117	17.71	0.2110	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			775.91310	810.615	17.73	0.7790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			139.61310	125.615	17.73	0.2210	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,712.62710	1,667.654	22.31	0.8885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			58.92710	62.654	22.31	0.1115	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,466.03850	1,513.717	17.78	0.9539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			19.73850	18.717	17.78	0.0461	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			646.93460	678.014	18.00	0.7102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			200.63460	183.014	18.00	0.2898	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			375.64030	395.861	18.74	0.5086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			439.34030	410.861	18.74	0.4914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,234.25370	1,278.796	17.43	0.9224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			37.95370	33.796	17.43	0.0776	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,358.74150	1,315.527	21.55	0.8315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			95.04150	100.527	21.55	0.1685	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			473.61100	498.844	18.43	0.5922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			327.31100	303.844	18.43	0.4078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,651.05020	1,698.715	18.59	0.9662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			14.75020	13.715	18.59	0.0338	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,103.78880	2,151.577	20.56	0.9839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			7.48880	6.577	20.56	0.0161	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			238.69120	219.116	18.15	0.3283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			584.99120	614.116	18.15	0.6717	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,371.10250	1,417.087	17.35	0.9457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			24.80250	22.087	17.35	0.0543	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			842.27290	879.362	17.68	0.8080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			115.97290	104.362	17.68	0.1920	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,367.63980	1,324.358	21.57	0.8332	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			93.93980	99.358	21.57	0.1668	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,416.81720	2,369.719	23.55	0.9516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			23.11720	24.719	23.55	0.0484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,261.75490	1,219.347	21.30	0.8117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			108.05490	114.347	21.30	0.1883	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			936.00930	975.429	17.61	0.8433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			89.70930	80.429	17.61	0.1567	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,857.07600	1,904.777	19.49	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			10.77600	9.777	19.49	0.0241	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			761.65650	795.986	17.76	0.7721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			145.35650	130.986	17.76	0.2279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,332.57440	3,283.669	25.41	0.9820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			8.87440	8.669	25.41	0.0180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			278.48670	294.086	19.39	0.4082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			612.18670	579.086	19.39	0.5918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,362.35530	3,313.418	25.48	0.9825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			8.65530	8.418	25.48	0.0175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			288.03110	304.103	19.31	0.4188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			591.73110	559.103	19.31	0.5812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,218.01690	4,168.826	27.46	0.9919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			4.31690	3.826	27.46	0.0081	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			308.01950	325.068	19.17	0.4404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			551.71950	520.068	19.17	0.5596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,292.87770	3,244.018	25.32	0.9813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			9.17770	9.018	25.32	0.0187	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			186.91980	197.777	20.23	0.2981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			870.61980	832.777	20.23	0.7019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,985.73240	2,937.347	24.59	0.9746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			12.03240	12.347	24.59	0.0254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			193.47540	204.685	20.16	0.3066	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			847.17540	809.685	20.16	0.6934	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			679.45880	711.506	17.93	0.7289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			183.15880	166.507	17.93	0.2711	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			340.34570	358.937	18.95	0.4739	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			494.04570	463.937	18.95	0.5261	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,402.07380	3,353.096	25.57	0.9831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			8.37380	8.096	25.57	0.0169	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			31.28490	33.388	23.15	0.0636	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,184.98490	2,138.388	23.15	0.9364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			8.03830	7.714	25.69	0.0161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,451.73830	3,402.714	25.69	0.9839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			659.82090	691.288	17.97	0.7178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			193.52090	176.288	17.97	0.2822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,719.39480	2,671.827	24.06	0.9660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			15.69480	16.827	24.06	0.0340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			7.97330	7.640	25.71	0.0159	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	17.30	Put		3,461.67330	3,412.640	25.71	0.9841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		7.90880	7.567	25.73	0.0158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,471.60880	3,422.567	25.73	0.9842	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		253.90090	234.450	18.42	0.3318	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		609.10090	638.350	18.42	0.6682	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,170.03670	4,120.625	26.79	0.9907	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		5.23670	4.525	26.79	0.0093	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		319.19750	297.261	18.28	0.3824	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		545.59750	572.361	18.28	0.6176	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		237.59790	219.799	17.71	0.3055	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		687.39790	718.099	17.71	0.6945	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,060.18910	1,022.369	19.58	0.7216	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		195.68910	206.169	19.58	0.2784	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,158.21140	1,119.244	19.83	0.7479	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		173.71140	183.044	19.83	0.2521	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		856.98930	891.791	16.86	0.7724	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		161.48930	147.991	16.86	0.2276	0.00	0	2,000
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put		528.79390	502.891	19.30	0.4574	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call		560.19390	581.991	19.30	0.5426	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		213.58860	198.204	16.76	0.2576	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		901.37660	934.525	16.75	0.7480	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		206.97660	192.325	16.75	0.2520	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		223.75430	207.252	16.77	0.2662	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		868.15430	899.452	16.77	0.7338	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		804.22590	834.007	16.91	0.7037	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		259.82590	241.807	16.91	0.2963	168,297.67	696	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		887.98860	920.404	16.76	0.7424	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		1,953.28980	1,910.262	21.13	0.8499	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		109.78980	114.662	21.13	0.1501	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put		2,035.23430	1,991.849	21.28	0.8597	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call		101.73430	106.249	21.28	0.1403	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,451.59370	1,411.310	20.13	0.7716	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		138.25140	144.380	20.68	0.1836	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,440.28400	1,483.416	16.52	0.9006	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		63.78400	59.016	16.52	0.0994	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		178.09370	185.710	20.13	0.2284	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		1,056.91460	1,093.322	16.65	0.8034	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		150.41460	138.922	16.65	0.1966	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		179.13400	166.013	16.70	0.2250	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		975.63400	1,010.413	16.70	0.7750	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,711.75140	1,669.980	20.68	0.8164	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		684.40200	654.933	17.99	0.5310	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		456.90200	475.533	17.99	0.4690	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		673.79940	644.928	17.95	0.5237	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		470.69940	489.828	17.95	0.4763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		94.17390	87.985	16.07	0.1195	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		0.00000	640.796	17.42	0.5334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		0.00000	596.196	17.42	0.4666	298,097.85	500	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		1,240.45890	1,205.118	18.99	0.6666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		325.69010	338.316	19.08	0.3244	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		875.37570	844.764	18.11	0.5636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		471.57570	489.364	18.11	0.4364	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		466.67310	444.226	16.99	0.3908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		752.87310	778.826	16.99	0.6092	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,070.39300	1,104.433	16.33	0.7492	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		274.57460	285.131	19.56	0.2808	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		593.62430	568.357	17.35	0.4537	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		639.82430	662.957	17.35	0.5463	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		837.21020	865.140	16.75	0.6518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		391.01020	370.540	16.75	0.3482	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,279.49010	1,243.716	19.08	0.6756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		150.16170	156.302	20.94	0.1670	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,720.24960	1,762.955	16.20	0.9035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		74.04960	68.355	16.20	0.0965	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,171.21330	1,136.689	18.83	0.6497	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		357.41330	371.289	18.83	0.3503	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,488.37460	1,450.531	19.56	0.7192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		544.17190	519.940	17.21	0.4303	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		566.33340	586.959	17.64	0.5006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		700.13340	672.359	17.64	0.4994	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		347.48950	328.283	16.60	0.3217	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		893.68950	922.883	16.60	0.6783	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,263.96170	2,221.702	20.94	0.8330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		167.08950	173.913	20.71	0.1834	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,688.43110	1,649.497	19.99	0.7544	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		234.63110	244.097	19.99	0.2456	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		953.11080	983.598	16.45	0.7046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		306.91080	288.998	16.45	0.2954	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		680.37190	704.540	17.21	0.5697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		199.63180	187.173	16.23	0.2157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,631.59750	1,674.007	16.12	0.8904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		85.39750	79.407	16.12	0.1096	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,086.67590	2,130.650	16.49	0.9446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		40.47590	36.050	16.49	0.0554	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,120.88950	2,079.313	20.71	0.8166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		345.71950	359.139	18.92	0.3408	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,366.69520	1,330.006	19.28	0.6948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		302.89520	314.606	19.28	0.3052	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,050.02970	1,083.682	16.35	0.7419	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		253.82970	239.082	16.35	0.2581	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,175.83180	1,211.773	16.23	0.7843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,016.64050	1,049.636	16.38	0.7297	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	13.00	Call			1,227.06410	1,263.859	16.18	0.7999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			180.86410	169.259	16.18	0.2001	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,901.61250	1,861.254	20.35	0.7877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			197.81250	205.854	20.35	0.2123	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,209.51950	1,174.539	18.92	0.6592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,654.96100	1,615.853	19.92	0.7489	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			241.16100	250.453	19.92	0.2511	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			965.34990	996.584	16.44	0.7097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			299.14990	281.984	16.44	0.2903	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			270.44050	255.036	16.38	0.2703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,514.16130	3,468.104	23.25	0.9183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,201.82520	1,166.934	18.90	0.6573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			348.02520	361.534	18.90	0.3427	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			70.04200	72.373	23.28	0.0813	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,523.84200	3,477.773	23.28	0.9187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			336.65890	349.718	18.99	0.3334	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,271.97390	1,309.480	16.14	0.8129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			165.77390	154.880	16.14	0.1871	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			69.72480	72.044	23.30	0.0809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,533.52480	3,487.444	23.30	0.9191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			70.36130	72.704	23.25	0.0817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			244.19300	229.833	16.33	0.2508	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,570.37390	1,612.585	16.07	0.8805	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			165.90000	117.000		1.0000	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,268.56270	1,239.568	18.38	0.6441	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			394.86270	414.768	18.38	0.3559	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,889.43480	1,853.235	18.38	0.7804	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			205.73480	218.435	18.38	0.2196	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			871.97880	844.069	17.69	0.5146	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			632.47880	653.569	17.69	0.4854	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			810.87730	783.973	17.51	0.4915	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			679.87730	702.073	17.51	0.5085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,413.48370	2,374.062	20.37	0.7731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			275.18370	285.162	20.37	0.2269	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,380.42990	1,347.801	18.61	0.6166	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			512.12990	528.901	18.61	0.3834	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,078.46340	1,108.625	16.45	0.6621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			476.76340	457.525	16.45	0.3379	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,451.78300	1,488.925	15.96	0.7796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			260.08300	247.825	15.96	0.2204	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,870.07040	1,909.567	15.40	0.8731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			128.37040	118.467	15.40	0.1269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,254.54860	3,301.883	15.62	0.9839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			12.84860	10.783	15.62	0.0161	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,487.24330	1,524.832	15.92	0.7888	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			245.54330	233.732	15.92	0.2112	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,299.29280	2,341.032	14.83	0.9360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			57.59280	49.932	14.83	0.0640	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,516.00380	1,553.951	15.89	0.7961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			234.30380	222.851	15.89	0.2039	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,402.93320	1,370.099	18.65	0.6212	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			504.63320	521.199	18.65	0.3788	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,672.37870	1,711.363	15.69	0.8330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			180.67870	170.263	15.69	0.1670	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,682.05390	1,646.962	19.22	0.6726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			423.75390	438.062	19.22	0.3274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,046.46770	1,075.998	16.54	0.6494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			504.76770	484.898	16.54	0.3506	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,282.84370	1,317.674	16.15	0.7315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			341.14370	326.574	16.15	0.2685	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,163.25670	1,133.064	18.16	0.5677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			594.95670	614.164	18.16	0.4323	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,763.01320	2,807.771	14.26	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			21.31320	16.671	14.26	0.0257	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,952.52000	1,992.346	15.29	0.8876	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			110.82000	101.246	15.29	0.1124	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,535.49120	2,495.402	20.54	0.7861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			257.19120	266.502	20.54	0.2139	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,094.24230	1,064.851	18.01	0.5503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			625.94230	645.951	18.01	0.4497	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,335.37360	1,370.953	16.09	0.7472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			313.67360	299.853	16.09	0.2528	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,706.01940	1,670.754	19.26	0.6765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			417.71940	431.854	19.26	0.3235	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,368.94130	1,404.984	16.05	0.7569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			297.24130	283.884	16.05	0.2431	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,224.71970	2,186.445	20.11	0.7510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			306.41970	317.545	20.11	0.2490	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,169.97680	1,203.108	16.30	0.6952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			408.27680	392.008	16.30	0.3048	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,509.23290	2,469.281	20.51	0.7833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			260.93290	270.381	20.51	0.2167	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			158.96290	163.840	22.29	0.1361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,607.26290	3,562.740	22.29	0.8639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,626.53820	1,591.856	19.11	0.6631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			438.23820	452.956	19.11	0.3369	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,182.15150	1,215.472	16.28	0.6993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			400.45150	384.372	16.28	0.3007	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			158.43180	163.294	22.31	0.1356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,616.73180	3,572.194	22.31	0.8644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			157.90600	162.749	22.33	0.1352	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,626.20600	3,581.649	22.33	0.8648	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			655.08630	632.797	16.93	0.4044	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			946.68630	973.897	16.93	0.5956	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			573.23090	553.545	16.66	0.3634	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,083.33090	1,113.245	16.66	0.6366	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			892.10710	864.389	18.27	0.4544	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			922.90710	944.889	18.27	0.5456	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,053.96360	1,027.175	17.73	0.5045	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			795.16360	817.975	17.73	0.4955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,181.77400	2,147.198	19.61	0.6876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			477.57400	492.398	19.61	0.3124	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,834.29590	1,868.657	15.48	0.8132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			248.49590	233.457	15.48	0.1868	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,454.62500	3,500.448	14.60	0.9802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.82500	15.248	14.60	0.0198	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,760.15010	1,794.885	15.74	0.7940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			284.35010	269.685	15.74	0.2060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,413.59500	1,384.681	18.31	0.5667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			709.39500	729.881	18.31	0.4333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,089.06860	2,123.496	14.66	0.8708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			153.26860	138.296	14.66	0.1292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,005.93990	2,040.135	14.92	0.8534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			180.13990	164.935	14.92	0.1466	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,045.35430	2,011.746	19.42	0.6694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			511.15430	526.946	19.42	0.3306	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,101.20720	2,067.198	19.49	0.6770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			497.00720	512.398	19.49	0.3230	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			799.61850	821.968	17.94	0.4756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,213.81850	1,186.768	17.94	0.5244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,976.40080	2,010.558	15.01	0.8469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			190.60080	175.358	15.01	0.1531	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			533.49650	517.449	16.42	0.3230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,319.29650	1,352.649	16.42	0.6770	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			796.30470	818.589	17.95	0.4741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,220.50470	1,193.389	17.95	0.5259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			793.01110	815.226	17.96	0.4726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,227.21110	1,200.026	17.96	0.5274	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,043.13920	1,026.769	18.36	0.4521	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,069.83920	1,102.669	18.36	0.5479	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,235.60760	1,209.925	17.91	0.5004	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			934.90760	958.225	17.91	0.4996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			940.70870	962.594	18.22	0.4833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,391.80870	1,364.894	18.22	0.5167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			937.43110	959.259	18.23	0.4820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,398.53110	1,371.559	18.23	0.5180	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			943.99290	965.942	18.21	0.4846	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	14/12/2018	Foreign Exchange Option	15.07	Put			1,385.09290	1,358.242	18.21	0.5154	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,419.47070	1,393.213	18.29	0.4947	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,085.17070	1,107.613	18.29	0.5053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			0.00000	1,625.116	17.00	0.6513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			0.00000	786.816	17.00	0.3487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,090.18840	1,111.657	18.52	0.4916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,570.48840	1,543.357	18.52	0.5084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,086.94210	1,108.362	18.53	0.4904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,577.24210	1,550.062	18.53	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,093.43910	1,114.964	18.51	0.4927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,563.73910	1,536.664	18.51	0.5073	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,671.74410	1,699.206	17.39	0.6303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			994.64410	973.806	17.39	0.3697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,667.26420	1,694.642	17.40	0.6291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,000.16420	979.242	17.40	0.3709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,662.79120	1,690.100	17.42	0.6279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,005.69120	984.700	17.42	0.3721	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,297.33370	2,327.075	18.79	0.6273	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,522.43370	1,508.775	18.79	0.3727	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,305.13080	2,334.666	18.77	0.6289	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,510.23080	1,496.366	18.77	0.3711	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,301.23210	2,330.860	18.78	0.6281	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,516.33210	1,502.560	18.78	0.3719	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,645.65010	1,621.044	18.99	0.3787	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,353.85010	2,372.044	18.99	0.6213	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,483.18060	2,508.987	18.95	0.6330	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,616.28060	1,599.987	18.95	0.3670	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,479.26300	2,505.193	18.97	0.6322	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,622.36300	1,606.193	18.97	0.3678	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,475.35500	2,501.408	18.98	0.6315	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,628.45500	1,612.408	18.98	0.3685	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,504,557.72</b>	<b>20,652</b>	<b>3,329,838</b>
<b>Total \$ / R</b>												<b>3,138,364,442.32</b>	<b>244,290</b>	<b>4,816,072</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.89500		13.84630			0.0000	1,083,810.00	78	744
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.09460		14.04620			0.0000	0.00	0	18
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.29110		14.24170			0.0000	0.00	0	9
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.48520		14.43580			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.08540		15.03710			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,083,810.00</b>	<b>78</b>	<b>771</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			44,835.73600	47,263.628	18.50	0.5722	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			35,205.73600	32,763.628	18.50	0.4278	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			44,342.94360	46,751.884	18.51	0.5682	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			35,712.94360	33,251.884	18.51	0.4318	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		45,332.61040	47,779.500	18.49	0.5762		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		34,702.61040	32,279.500	18.49	0.4238		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		77,327.00290	79,971.026	16.93	0.6199		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		44,707.00290	42,511.026	16.93	0.3801		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		76,812.82020	79,444.532	16.94	0.6172		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		45,192.82020	42,984.532	16.94	0.3828		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		77,844.03520	80,500.395	16.91	0.6225		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		44,224.03520	42,040.395	16.91	0.3775		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		93,162.92230	95,880.302	16.87	0.6011		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		61,992.92230	59,770.302	16.87	0.3989		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		92,691.34720	95,398.482	16.89	0.5990		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		62,521.34720	60,288.482	16.89	0.4010		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		93,637.19360	96,364.391	16.86	0.6032		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		61,467.19360	59,254.391	16.86	0.3968		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		113,378.87820	116,254.737	16.82	0.6137		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		70,798.87820	68,734.737	16.82	0.3863		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		112,909.25720	115,776.173	16.83	0.6119		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		71,329.25720	69,256.173	16.83	0.3881		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		113,850.44720	116,735.260	16.80	0.6154		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		70,270.44720	68,215.260	16.80	0.3846		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		166,726.41890	169,464.212	17.40	0.6291		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		100,016.41890	97,924.212	17.40	0.3709		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		166,279.11620	169,009.978	17.42	0.6279		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		100,569.11620	98,469.978	17.42	0.3721		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		167,174.40500	169,920.596	17.39	0.6303		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		99,464.40500	97,380.596	17.39	0.3697		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>1,083,810.00</b>	<b>78</b>	<b>771</b>
£ / R	On	31/10/2017	Foreign Exchange Future		18.10480	18.12110		0.0000		0.00	0	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future		18.27170	18.28770		0.0000		41,951,823.20	2,296	198,856		
£ / R	On	19/03/2018	Foreign Exchange Future		18.58940	18.60710		0.0000		2,974,304.00	160	1,686		
£ / R	On	18/06/2018	Foreign Exchange Future		18.90280	18.92050		0.0000		0.00	0	3,383		
£ / R	On	17/09/2018	Foreign Exchange Future		19.21380	19.23320		0.0000		0.00	0	1,665		
£ / R	On	14/06/2019	Foreign Exchange Future		19.92370	19.94860		0.0000		0.00	0	0		
<b>Total £ / R Future</b>												<b>44,926,127.20</b>	<b>2,456</b>	<b>205,633</b>
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call	1,045.92390	1,027.578	19.67	0.9843	0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put	4.82390	2.778	19.67	0.0157	0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call	1,036.13160	1,017.710	19.63	0.9836	0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put	5.03160	2.910	19.63	0.0164	0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call	1,055.72400	1,037.452	19.71	0.9850	0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put	4.62400	2.652	19.71	0.0150	0.00	0	0		
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call	1.61500	1.445	28.67	0.0025	0.00	0	0		
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put	6,853.91500	6,869.745	28.67	0.9975	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	18.20	Put			453.10120	454.793	17.35	0.4633	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			540.80120	526.493	17.35	0.5367	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,625.23450	1,636.937	19.62	0.8453	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			112.93450	108.637	19.62	0.1547	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.59600	1.428	28.67	0.0024	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,863.89600	6,879.728	28.67	0.9976	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.57730	1.411	28.67	0.0024	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,873.87730	6,889.711	28.67	0.9976	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,672.65920	1,654.682	17.25	0.7768	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			275.55920	275.282	17.25	0.2232	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,900.48010	1,912.158	19.27	0.7246	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			367.58010	361.558	19.27	0.2754	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,665.20310	1,647.244	17.25	0.7752	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			278.10310	277.844	17.25	0.2248	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,657.76380	1,639.827	17.25	0.7736	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			280.66380	280.427	17.25	0.2264	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,833.06110	1,814.715	17.26	0.8088	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			225.96110	225.315	17.26	0.1912	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,611.26900	1,596.270	17.33	0.6759	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			600.76900	603.470	17.33	0.3241	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,623.81240	1,608.735	17.33	0.6788	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			593.31240	595.936	17.33	0.3212	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,617.53320	1,602.498	17.33	0.6773	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			597.03320	599.698	17.33	0.3227	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,805.47670	1,790.626	17.58	0.6537	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			812.27670	816.826	17.58	0.3463	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,799.63860	1,784.829	17.58	0.6525	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			816.43860	821.029	17.58	0.3475	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,793.82010	1,779.307	17.59	0.6513	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			820.62010	825.507	17.59	0.3487	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,441.28780	2,420.040	17.20	0.6618	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,112.68780	1,116.340	17.20	0.3382	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,435.66130	2,414.450	17.20	0.6609	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,117.06130	1,120.750	17.20	0.3391	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,430.04460	2,408.860	17.21	0.6600	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,121.44460	1,125.160	17.21	0.3400	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>44,926,127.20</b>	<b>2,456</b>	<b>207,833</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12220		0.12207			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12460		0.12448			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12701		0.12690			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14081		0.14074			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</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	18/12/2017	Foreign Exchange Option	0.11	Call			1,222.29750	1,234.214	16.19	0.9559	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			14.89750	14.214	16.19	0.0441	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			434.48380	464.948	18.34	0.6144	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			227.08380	244.948	18.34	0.3856	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			110.55200	127.107	20.62	0.2318	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			903.15200	907.107	20.62	0.7682	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			830.29860	829.340	18.48	0.6481	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			381.79860	369.240	18.48	0.3519	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			420.53510	414.694	20.23	0.3945	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			972.03510	954.594	20.23	0.6055	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,529.85020	1,535.100	16.89	0.8888	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			81.35020	75.000	16.89	0.1112	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			693.71430	688.827	20.10	0.4751	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,004.01430	987.427	20.10	0.5249	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			417.44970	410.196	21.41	0.3163	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,727.74970	1,708.796	21.41	0.6837	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,137.19400	1,137.083	18.50	0.6757	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			447.49400	435.683	18.50	0.3243	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,939.48080	1,913.846	18.89	0.6741	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			865.38080	832.646	18.89	0.3259	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,523.14640	1,494.985	20.34	0.5606	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,449.04640	1,413.785	20.34	0.4394	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,452.51370	2,432.457	16.44	0.8066	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			378.41370	351.257	16.44	0.1934	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>225</b>
€ / R	On	27/10/2017	Foreign Exchange Future			16.20710		16.12830			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.27320		16.19400			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.31940		16.24000			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.39010		16.31060			0.0000	38,631,465.70	2,357	94,334
€ / R	On	27/12/2017	Foreign Exchange Future			16.42190		16.34240			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.55220		16.47340			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.71910		16.63910			0.0000	16,719,100.00	1,000	13,467
€ / R	On	18/06/2018	Foreign Exchange Future			17.04920		16.96700			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.38350		17.30060			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.47650		18.38940			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>55,350,565.70</b>	<b>3,357</b>	<b>112,967</b>
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			5.44330	1.045	23.33	0.0090	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			713.74330	788.144	23.33	0.9910	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			112.07800	82.566	13.81	0.2474	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			396.07800	445.766	13.81	0.7526	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			59.47940	44.019	14.32	0.1211	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			789.47940	853.419	14.32	0.8789	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	16.00	Call			606.37770	651.629	17.09	0.6540	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			295.77770	261.529	17.09	0.3460	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			498.91250	538.346	17.31	0.5821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			388.31250	348.246	17.31	0.4179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			728.75280	779.858	16.88	0.7232	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			218.15280	189.758	16.88	0.2768	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			865.74950	922.523	16.66	0.7870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			155.14950	132.423	16.66	0.2130	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,190.84240	2,268.634	18.77	0.9809	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			10.24240	8.534	18.77	0.0191	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			577.80690	526.437	17.78	0.5353	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			358.40690	386.537	17.78	0.4647	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			333.79830	360.166	17.91	0.4411	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			623.19830	570.066	17.91	0.5589	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.50690	7.016	29.45	0.0113	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,105.90690	5,026.916	29.45	0.9887	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,319.58510	2,397.619	19.40	0.9834	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			8.98510	7.519	19.40	0.0166	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			68.63610	73.669	20.57	0.1186	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,828.03610	1,753.569	20.57	0.8814	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			70.22710	75.357	20.54	0.1210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,809.62710	1,735.257	20.54	0.8790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			491.82410	444.424	17.51	0.4864	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			412.42410	444.524	17.51	0.5136	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			69.42710	74.508	20.56	0.1198	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,818.82710	1,744.408	20.56	0.8802	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			177.45710	154.763	16.65	0.2258	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			899.85710	956.663	16.65	0.7742	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			266.46370	240.448	15.91	0.2733	183,942.41	765	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			939.86370	992.648	15.91	0.7267	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			97.48730	88.438	15.62	0.1070	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,867.64170	1,938.513	15.60	0.8920	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			98.54170	89.413	15.60	0.1080	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			96.44310	87.472	15.63	0.1059	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			37.02840	32.923	16.91	0.0433	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,676.12840	2,752.023	16.91	0.9567	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,710.74860	1,777.804	15.33	0.8714	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			121.64860	108.704	15.33	0.1286	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,876.58730	1,947.538	15.62	0.8930	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,669.63940	1,735.969	15.35	0.8638	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			130.53940	116.869	15.35	0.1362	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			620.31300	579.693	16.32	0.4288	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			759.41300	798.793	16.32	0.5712	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,885.54310	1,956.572	15.63	0.8941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,740.51930	1,802.184	15.31	0.7978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			273.51930	252.984	15.31	0.2022	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,251.18900	3,327.445	15.05	0.9667	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			34.18900	28.245	15.05	0.0333	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,747.85920	1,809.650	15.31	0.7993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			270.85920	250.450	15.31	0.2007	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,929.26180	1,994.922	15.24	0.8339	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			212.26180	195.722	15.24	0.1661	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,776.61050	3,700.158	20.50	0.8526	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			193.61050	199.358	20.50	0.1474	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,733.19310	1,794.735	15.32	0.7962	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			276.19310	255.535	15.32	0.2038	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,153.37390	1,194.092	16.22	0.5699	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			972.77390	930.592	16.22	0.4301	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,162.07170	1,203.041	16.20	0.5729	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			961.47170	919.541	16.20	0.4271	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,157.71490	1,198.555	16.21	0.5714	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			967.11490	925.055	16.21	0.4286	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			792.89460	759.456	15.82	0.2900	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,316.65930	2,370.223	15.83	0.7089	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			797.25930	763.723	15.83	0.2911	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,311.03690	2,364.511	15.84	0.7079	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			801.63690	768.011	15.84	0.2921	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,322.29460	2,375.956	15.82	0.7100	0.00	0	0
<b>Total € / R Option</b>												<b>183,942.41</b>	<b>765</b>	<b>418,652</b>
<b>Total € / R</b>												<b>55,534,508.11</b>	<b>4,122</b>	<b>531,619</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.79570		10.80130			0.0000	22,670,970.00	2,100	10,496
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.81030		10.81600			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.94270		10.94930			0.0000	5,471,350.00	500	500
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.08800		11.09430			0.0000	0.00	0	1,550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.23120		11.23830			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.66750		11.67850			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>28,142,320.00</b>	<b>2,600</b>	<b>12,546</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			35.19000	34.029	18.43	0.0965	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,113.89000	1,118.329	18.43	0.9035	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			36.59670	35.400	18.38	0.1000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,095.29670	1,099.700	18.38	0.9000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			35.88690	34.708	18.41	0.0982	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,104.58690	1,109.008	18.41	0.9018	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			850.59570	844.928	15.12	0.8966	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			34.59570	34.628	15.12	0.1034	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			841.85650	836.163	15.12	0.8936	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			35.85650	35.863	15.12	0.1064	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			859.36850	853.727	15.11	0.8996	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			33.36850	33.427	15.11	0.1004	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,057.70610	1,050.836	15.54	0.8355	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			98.40610	98.136	15.54	0.1645	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,049.57380	1,042.711	15.54	0.8330	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			100.27380	100.011	15.54	0.1670	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,041.46830	1,034.613	15.53	0.8304	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			102.16830	101.913	15.53	0.1696	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			278.93380	280.104	14.95	0.3069	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			876.42680	871.240	14.96	0.6986	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			272.12680	273.240	14.96	0.3014	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			869.81750	864.658	14.95	0.6958	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			275.51750	276.658	14.95	0.3042	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			863.23380	858.104	14.95	0.6931	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			695.67600	692.682	15.05	0.5561	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			577.37600	581.482	15.05	0.4439	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			691.06860	688.110	15.06	0.5536	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			582.76860	586.910	15.06	0.4464	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			700.30920	697.281	15.04	0.5586	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			572.00920	576.081	15.04	0.4414	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			547.38970	549.545	14.42	0.3440	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,217.40160	1,208.551	14.41	0.6597	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			538.90160	541.051	14.41	0.3403	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,211.63310	1,202.788	14.41	0.6579	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			543.13310	545.288	14.41	0.3421	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,205.88970	1,197.045	14.42	0.6560	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>28,142,320.00</b>	<b>2,600</b>	<b>12,546</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.96920		10.95690			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.13430		11.12300			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.29460		11.28330			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			504.76410	512.122	14.33	0.7720	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			87.86410	82.922	14.33	0.2280	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			497.48390	504.753	14.34	0.7666	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			90.58390	85.553	14.34	0.2334	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			512.10330	519.549	14.32	0.7773	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			85.20330	80.349	14.32	0.2227	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,121.28580	1,130.181	14.41	0.8745	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			68.28580	65.881	14.41	0.1255	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,112.80120	1,121.663	14.41	0.8722	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			69.80120	67.363	14.41	0.1278	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,129.79590	1,138.724	14.41	0.8767	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			66.79590	64.424	14.41	0.1233	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			780.81980	787.369	14.52	0.6647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			317.51980	312.770	14.52	0.3353	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			775.05380	781.576	14.53	0.6618	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			321.75380	316.976	14.53	0.3382	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			786.61850	793.199	14.51	0.6677	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			313.31850	308.599	14.51	0.3323	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>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.08520		14.09370			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.38340		14.39330			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.68350		14.69260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.23610		16.25280			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			403.29390	374.022	15.88	0.5377	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			339.59390	318.822	15.88	0.4623	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			398.28800	369.079	15.89	0.5331	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			344.58800	323.879	15.89	0.4669	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			408.34310	379.008	15.88	0.5422	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			334.64310	313.808	15.88	0.4578	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			711.77550	678.247	15.39	0.5858	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			468.47550	444.847	15.39	0.4142	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			706.65720	673.194	15.40	0.5829	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			473.35720	449.794	15.40	0.4171	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			716.92230	683.330	15.38	0.5887	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			463.62230	439.930	15.38	0.4113	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			851.17490	826.293	15.92	0.5581	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			688.57490	672.793	15.92	0.4419	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			846.63570	821.818	15.93	0.5559	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			694.03570	678.318	15.93	0.4441	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			842.11810	817.359	15.95	0.5538	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			699.51810	683.859	15.95	0.4462	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,153.77380	2,141.669	15.81	0.7198	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			630.97380	635.568	15.81	0.2802	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,148.03740	2,135.945	15.82	0.7186	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			635.23740	639.845	15.82	0.2814	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,159.53270	2,147.415	15.80	0.7210	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			626.73270	631.315	15.80	0.2790	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>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.08580		2.07790			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.10360		2.09560			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.12110		2.11300			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
CNH / R	On	14/06/2019	Foreign Exchange Future			2.19180		2.18470			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,471.30090	1,536.917	16.25	0.8811	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			92.30090	78.917	16.25	0.1189	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,386.73730	1,450.604	16.22	0.8644	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			107.73730	92.604	16.22	0.1356	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,304.13010	1,366.119	16.20	0.8463	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			125.13010	108.119	16.20	0.1537	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			285.38780	264.732	16.51	0.2040	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,995.03930	2,056.931	16.52	0.8229	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			239.03930	220.931	16.52	0.1771	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,917.46410	1,978.100	16.52	0.8097	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			261.46410	242.100	16.52	0.1903	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,841.38780	1,900.732	16.51	0.7960	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,610.44170	1,660.694	16.25	0.6694	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			680.44170	649.694	16.25	0.3306	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,554.13330	1,603.211	16.31	0.6553	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			724.13330	692.211	16.31	0.3447	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,668.32110	1,719.750	16.19	0.6835	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			638.32110	608.750	16.19	0.3165	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,964.64790	3,010.160	16.49	0.7214	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			917.64790	892.160	16.49	0.2786	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,900.63270	2,945.565	16.48	0.7134	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			953.63270	927.565	16.48	0.2866	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,029.54310	3,075.634	16.49	0.7294	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			882.54310	857.634	16.49	0.2706	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>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.21510		2.20390			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.26010		2.24860			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.30620		2.29470			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.62120		2.61080			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	18/12/2017	Foreign Exchange Option	2.00	Call			2,069.27560	2,173.177	15.36	0.9594	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			30.27560	22.177	15.36	0.0406	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,976.34190	2,078.794	15.42	0.9508	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			37.34190	27.794	15.42	0.0492	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,884.67810	1,985.519	15.49	0.9410	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			45.67810	34.519	15.49	0.0590	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,331.90520	1,395.636	16.82	0.6526	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			645.90520	594.636	16.82	0.3474	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	2.19	Call			1,277.49170	1,339.077	16.89	0.6362	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			691.49170	638.077	16.89	0.3638	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,388.09050	1,453.976	16.74	0.6690	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			602.09050	552.976	16.74	0.3310	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			908.26850	854.039	16.43	0.3745	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,659.88780	1,723.984	16.29	0.6518	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			812.88780	761.984	16.29	0.3482	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,606.86030	1,669.287	16.36	0.6387	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			859.86030	807.287	16.36	0.3613	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,555.26850	1,616.039	16.43	0.6255	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,999.53170	5,082.234	16.27	0.8492	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			491.53170	470.234	16.27	0.1508	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,155.01190	5,239.199	16.23	0.8600	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			447.01190	427.199	16.23	0.1400	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,076.91330	5,160.368	16.25	0.8547	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			468.91330	448.368	16.25	0.1453	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	18/12/2017	Foreign Exchange Future			1.78250		1.77650			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.81180		1.80570			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.84000		1.83350			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.03490		2.02860			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	18/12/2017	Foreign Exchange Option	1.77	Call			503.49560	531.465	16.96	0.5556	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			438.49560	406.465	16.96	0.4444	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			457.70730	483.504	17.07	0.5217	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			492.70730	458.504	17.07	0.4783	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			552.72420	582.919	16.84	0.5898	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			387.72420	357.919	16.84	0.4102	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,123.70480	1,161.922	16.72	0.6683	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			466.70480	443.922	16.72	0.3317	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,067.29060	1,104.069	16.82	0.6478	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			510.29060	486.069	16.82	0.3522	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,182.37300	1,222.022	16.63	0.6886	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			425.37300	404.022	16.63	0.3114	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,363.33960	1,404.234	16.45	0.6560	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			628.33960	604.234	16.45	0.3440	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,310.49000	1,350.231	16.56	0.6396	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			675.49000	650.231	16.56	0.3604	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,418.03540	1,460.079	16.35	0.6724	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			583.03540	560.079	16.35	0.3276	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			587.66490	573.581	16.76	0.2089	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,305.64810	3,353.806	16.80	0.7830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			619.64810	604.806	16.80	0.2170	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,238.67200	3,286.064	16.84	0.7748	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			652.67200	637.064	16.84	0.2252	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,373.66490	3,422.581	16.76	0.7911	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	18/12/2017	Foreign Exchange Future			0.13270		0.13240			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13170		0.13120			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13070		0.13170			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.74380		1.73670			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.77330		1.76640			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.80270		1.79590			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.92690		1.92190			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	18/12/2017	Foreign Exchange Future			9.57040		9.63080			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.69540		9.75720			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.81960		9.88230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.78630		10.87070			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	18/12/2017	Foreign Exchange Option	9.81	Call			176.93020	155.285	17.17	0.3678	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			356.13020	394.885	17.17	0.6322	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			173.57410	152.266	17.19	0.3623	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			362.77410	401.866	17.19	0.6377	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			180.34330	158.357	17.14	0.3733	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			349.54330	387.957	17.14	0.6267	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			573.28530	534.840	16.58	0.6167	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			266.08530	289.440	16.58	0.3833	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			567.49670	529.326	16.59	0.6128	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			270.29670	293.925	16.59	0.3872	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			579.11660	540.397	16.57	0.6206	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			261.91660	284.997	16.57	0.3794	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			534.77760	504.876	16.31	0.5199	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			492.47760	525.276	16.31	0.4801	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			530.22380	500.673	16.32	0.5169	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			497.92380	531.073	16.32	0.4831	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	18/06/2018	Foreign Exchange Option	9.83	Call			539.36600	509.106	16.30	0.5230	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			487.06600	519.506	16.30	0.4770	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,380.01260	1,322.666	15.50	0.6989	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			429.31260	456.366	15.50	0.3011	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,374.01120	1,316.839	15.51	0.6971	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			433.31120	460.538	15.51	0.3029	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,386.03530	1,328.510	15.49	0.7007	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			425.33530	452.210	15.49	0.2993	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	18/12/2017	Foreign Exchange Future			1.33460		1.32960			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34890		1.33990			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.36440		1.34930			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.46730		1.46220			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	18/12/2017	Foreign Exchange Option	1.30	Call			296.00000	346.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			196.00000	246.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			96.00000	146.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			399.00000	489.000		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			299.00000	389.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			199.00000	289.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			293.00000	444.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			193.00000	344.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			393.00000	544.000		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			1,422.00000	1,473.000		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			1,322.00000	1,373.000		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			1,522.00000	1,573.000		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>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/12/2017	Foreign Exchange Future			1.31500		1.32080			0.0000	0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future			1.31890		1.32470			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.32270		1.32850			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	18/12/2017	Foreign Exchange Future			1.17960		1.17800			0.0000	165,144.00	140	185
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18620		1.18460			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.19300		1.19140			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>165,144.00</b>	<b>140</b>	<b>185</b>
<b>Total QUANTO € / \$</b>											<b>165,144.00</b>	<b>140</b>	<b>185</b>
RAIN	On 18/12/2017	Foreign Exchange Future			24,533.17000		24,444.04000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future			24,932.52000		24,843.20000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/12/2017	Foreign Exchange Future			10.20150		10.16570			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			10.36020		10.32410			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future			10.51740		10.48200			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			11.65100		11.61680			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 18/12/2017	Foreign Exchange Option	9.81	Call			453.93070	478.128	14.95	0.7590	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put			98.23070	86.628	14.95	0.2410	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call			446.96340	470.956	14.97	0.7533	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put			101.26340	89.456	14.97	0.2467	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call			460.96060	485.363	14.94	0.7647	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put			95.26060	83.863	14.94	0.2353	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call			603.29190	625.013	15.34	0.6753	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put			239.19190	224.813	15.34	0.3247	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call			597.36350	618.970	15.35	0.6715	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put			243.26350	228.770	15.35	0.3285	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call			609.26430	631.102	15.32	0.6792	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put			235.16430	220.902	15.32	0.3208	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			710.03600	731.673	14.96	0.6541	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			328.03600	314.273	14.96	0.3459	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			704.47300	726.026	14.97	0.6509	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			332.47300	318.626	14.97	0.3491	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			715.63320	737.358	14.94	0.6572	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put			323.63320	309.958	14.94	0.3428	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			1,877.03770	1,904.127	15.07	0.8129	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			260.23770	253.127	15.07	0.1871	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
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,869.54640	1,896.609	15.07	0.8115	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			262.74640	255.609	15.07	0.1885	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,884.54550	1,911.662	15.07	0.8143	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			257.74550	250.662	15.07	0.1857	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	18/12/2017	Foreign Exchange Future			3.65960		3.66950			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61650		3.62590			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.57530		3.58360			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57820		3.59730			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			50.50770	46.389	14.01	0.3548	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			121.00770	126.789	14.01	0.6452	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			47.28960	43.383	14.06	0.3373	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			127.78960	133.783	14.06	0.6627	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			53.90000	49.564	13.96	0.3728	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			114.40000	119.964	13.96	0.6272	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			188.48330	181.688	14.19	0.6354	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			82.58330	85.188	14.19	0.3646	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			182.24210	175.453	14.15	0.6237	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			86.34210	88.953	14.15	0.3763	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			194.84080	188.038	14.22	0.6470	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			78.94080	81.538	14.22	0.3530	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			136.00120	132.196	14.73	0.4452	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			212.40120	216.897	14.73	0.5548	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			132.22820	128.528	14.76	0.4363	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			218.62820	223.228	14.76	0.5637	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			139.86330	135.951	14.71	0.4541	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			206.26330	210.651	14.71	0.5459	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			326.99660	315.950	15.80	0.5723	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			249.69660	257.750	15.80	0.4277	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			322.08280	311.169	15.81	0.5668	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			254.78280	262.969	15.81	0.4332	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			317.22710	306.447	15.82	0.5613	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			259.92710	268.247	15.82	0.4387	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>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39960		1.39430			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38180		1.37720			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36730		1.36260			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3,264,527,851.50	232,269	1,826,333
Total Options									3,688,500.14	21,417	3,750,690
Grand Total:									3,268,216,351.64	253,686	5,577,023