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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/08/2017 Foreign Exchange Future			13.41480		13.39680			0.0000	18,109,980.00	1,350	0
\$ / R On 11/08/2017 Foreign Exchange Future			13.47680		13.39830			0.0000	0.00	0	70
\$ / R On 15/08/2017 Foreign Exchange Future			13.48500		13.40640			0.0000	0.00	0	0
\$ / R On 16/08/2017 Foreign Exchange Future			13.48700		13.40870			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.48940		13.41100			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.51720		13.43900			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.51950		13.44140			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.52180		13.44370			0.0000	0.00	0	6,325
\$ / R On 18/09/2017 Foreign Exchange Future			13.56300		13.48440			0.0000	400,108,500.00	29,500	800,353
\$ / R On 27/09/2017 Foreign Exchange Future			13.58340		13.50430			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.58560		13.50650			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.58790		13.50880			0.0000	16,156,013.10	1,189	2,530
\$ / R On 23/10/2017 Foreign Exchange Future			13.64110		13.56150			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.64980		13.57020			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.68680		13.60680			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.71930		13.63810			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.72370		13.64230			0.0000	20,585,550.00	1,500	1,808
\$ / R On 15/12/2017 Foreign Exchange Future			13.75620		13.67370			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.76270		13.68000			0.0000	48,678,669.90	3,537	117,394
\$ / R On 22/12/2017 Foreign Exchange Future			13.77140		13.68830			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.78220		13.69880			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.79520		13.71130			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.81040		13.72600			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.85810		13.77200			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.86030		13.77410			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.88620		13.79880			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.89040		13.80290			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.95900		13.86820			0.0000	46,832,445.00	3,355	109,258
\$ / R	On	25/04/2018	Foreign Exchange Future			14.03820		13.94370			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.07240		13.97620			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.08080		13.98430			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.15220		14.05250			0.0000	141,522.00	10	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			14.18160		14.08060			0.0000	4,254,480.00	300	175
\$ / R	On	13/08/2018	Foreign Exchange Future			14.26950		14.16550			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.34080		14.23920			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.45680		14.35910			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.51990		14.42440			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.64410		14.55270			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71130		14.62220			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.89040		14.80740			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.77370		15.69330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.88850		15.80790			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.00830		15.92740			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>554,867,160.00</b>	<b>40,741</b>	<b>1,418,418</b>
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			20.48320	0.000	11.29	0.0000	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			117.28320	114.800	11.29	1.0000	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			50.64050	30.368	16.55	0.1795	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			248.94050	307.168	16.55	0.8205	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			377.30080	307.288	16.81	0.8025	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			25.60080	34.088	16.81	0.1975	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Call			0.00000	211.014	15.03	0.6443	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.36	Put			0.00000	86.014	15.03	0.3557	86,014.20	1,000	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			56.60870	36.375	15.33	0.1836	0.00	0	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			293.00870	351.375	15.33	0.8164	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			48.62210	30.554	15.21	0.1553	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			337.32210	397.554	15.21	0.8447	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Call			215.84430	265.239	15.09	0.7094	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.29	Put			97.14430	68.239	15.09	0.2906	0.00	0	15,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Call			394.08580	458.020	15.26	0.8857	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.05	Put			35.38580	21.020	15.26	0.1143	0.00	0	25,000
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Put			235.38570	181.425	15.11	0.5621	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.55	Call			94.08570	118.425	15.11	0.4379	0.00	0	23,076
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			125.88360	92.233	15.03	0.3518	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			186.88360	231.633	15.03	0.6482	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			248.75990	202.841	14.98	0.4792	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			187.75990	220.041	14.98	0.5208	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	29/08/2017	Foreign Exchange Option	16.84	Put			3,401.94990	3,323.728	30.08	0.9970	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.94990	0.928	30.08	0.0030	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			66.96630	48.567	14.31	0.1724	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			458.36630	518.067	14.31	0.8276	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			51.92320	36.982	14.25	0.1369	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			525.62320	588.782	14.25	0.8631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			924.83280	858.609	17.87	0.8011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			79.23280	91.609	17.87	0.1989	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			202.21490	171.670	15.10	0.3461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			386.61490	434.671	15.10	0.6539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			235.67370	266.925	15.71	0.4754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			60.37800	69.926	18.33	0.1573	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,541.68080	1,468.076	19.57	0.9238	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			26.08080	31.076	19.57	0.0762	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			497.57060	444.013	16.24	0.6084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			181.97060	207.013	16.24	0.3916	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,121.35550	1,051.595	18.47	0.8533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			140.22540	116.135	14.86	0.2633	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			738.03260	805.986	14.53	0.8771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			53.63260	42.986	14.53	0.1229	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,278.19660	1,206.384	18.93	0.8846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			42.59660	49.384	18.93	0.1154	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,075.97800	1,006.926	18.33	0.8427	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			286.08400	324.264	15.39	0.5451	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,519.66190	2,441.826	21.06	0.9860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			4.06190	4.826	21.06	0.0140	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,008.56680	1,081.283	15.06	0.9417	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			24.16680	18.283	15.06	0.0583	0.00	0	61,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			484.62540	539.134	14.86	0.7367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.53590	2.538	25.50	0.0066	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			63.33790	73.338	18.25	0.1640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,048.93790	980.338	18.25	0.8360	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,490.41850	1,567.617	16.51	0.9839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			6.01850	4.617	16.51	0.0161	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			301.68400	261.264	15.39	0.4549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			97.53780	78.751	14.66	0.1978	0.00	0	43,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,516.59320	4,438.186	28.76	0.9970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.99320	1.186	28.76	0.0030	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			813.16880	749.308	17.49	0.7632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			97.56880	112.308	17.49	0.2368	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,518.13590	3,439.538	25.50	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			2.52700	2.528	25.66	0.0066	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			94.49460	108.914	17.56	0.2307	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			830.09460	765.914	17.56	0.7693	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,250.25910	1,178.772	18.85	0.8796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			44.65910	51.772	18.85	0.1204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			581.93780	641.751	14.66	0.8022	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	28.76	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,918.44580	2,839.880	22.25	0.9916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			2.84580	2.880	22.25	0.0084	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			332.70420	376.649	15.24	0.5997	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			248.30420	213.649	15.24	0.4003	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,548.12700	3,469.528	25.66	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			462.04460	410.211	16.09	0.5848	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			781.59770	850.505	14.62	0.8907	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			47.19770	37.505	14.62	0.1093	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,318.20880	3,239.619	24.42	0.9929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			2.60880	2.619	24.42	0.0071	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,515.60000	986,437.000	28.76	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,888.05860	3,809.449	27.51	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			193.46540	219.880	16.12	0.4104	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			469.06540	416.880	16.12	0.5896	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			80.51210	93.075	17.84	0.2017	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			916.11210	850.076	17.84	0.7983	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			196.44460	223.211	16.09	0.4152	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2.45740	2.448	27.56	0.0060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,898.05740	3,819.448	27.56	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2.45620	2.446	27.62	0.0060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,908.05620	3,829.446	27.62	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			2.45860	2.449	27.51	0.0060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			26.98720	20.593	14.99	0.0648	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			611.62360	672.860	14.60	0.8193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			87.22360	69.860	14.60	0.1807	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			143.67930	119.194	14.88	0.2683	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,296.87670	1,224.856	18.99	0.8878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			41.27670	47.856	18.99	0.1122	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			21.69280	25.876	19.72	0.0648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,637.29280	1,562.876	19.72	0.9352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			971.38720	1,043.593	14.99	0.9352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			181.29450	152.793	15.02	0.3195	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			290.22810	251.293	15.36	0.4440	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			294.62810	334.293	15.36	0.5560	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			258.19820	222.723	15.27	0.4112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			322.59820	365.723	15.27	0.5888	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			478.07930	532.194	14.88	0.7317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			657.63060	720.913	14.51	0.8435	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			962.13720	1,034.210	14.97	0.9335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			27.73720	21.210	14.97	0.0665	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			571.61480	514.865	16.56	0.6529	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			156.01480	177.865	16.56	0.3471	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			415.69450	465.793	15.02	0.6805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			11.79980	8.401	15.51	0.0289	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			161.78700	135.309	14.95	0.2936	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			446.18700	498.309	14.95	0.7064	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			394.27210	346.142	15.78	0.5350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			228.67210	259.142	15.78	0.4650	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			73.23060	57.913	14.51	0.1565	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			90.06370	104.014	17.65	0.2217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,236.55360	1,311.676	15.50	0.9702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			12.15360	8.676	15.50	0.0298	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			504.80090	450.908	16.28	0.6130	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			179.20090	203.908	16.28	0.3870	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,246.19980	1,321.401	15.51	0.9711	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			491.22490	546.128	14.85	0.7416	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			916.17370	987.547	14.89	0.9244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			31.77370	24.547	14.89	0.0756	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			649.26190	589.661	16.87	0.6935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			133.66190	152.661	16.87	0.3065	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			855.66370	791.014	17.65	0.7783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			146.66580	167.335	16.68	0.3304	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,018.37280	2,939.800	22.79	0.9920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.77280	2.800	22.79	0.0080	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			273.45710	236.755	15.32	0.4276	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			307.85710	349.755	15.32	0.5724	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			136.82490	113.128	14.85	0.2584	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			381.27370	333.925	15.71	0.5246	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			211.99100	240.568	15.93	0.4397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			427.59100	377.568	15.93	0.5603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,294.56910	1,370.146	15.60	0.9750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			10.16910	7.146	15.60	0.0250	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			602.26580	544.335	16.68	0.6696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			55.75550	64.595	18.47	0.1467	0.00	0	1,125
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			321.78210	284.037	15.60	0.4472	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			326.08210	367.437	15.60	0.5528	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,629.27430	3,550.284	24.88	0.9913	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			3.57430	3.684	24.88	0.0087	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			177.25530	151.432	15.12	0.2927	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			503.75530	557.032	15.12	0.7073	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			125.51160	105.282	14.91	0.2236	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			614.31160	673.182	14.91	0.7764	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,351.96820	1,284.576	18.67	0.8151	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			103.46820	115.676	18.67	0.1849	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,885.51520	3,806.962	22.60	0.9865	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			5.71520	6.762	22.60	0.0135	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			766.18150	711.451	16.99	0.6396	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			236.38150	261.251	16.99	0.3604	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			788.03790	847.752	14.77	0.7914	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			137.83790	117.952	14.77	0.2086	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		372.60150	336.013	15.65	0.4268	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		442.80150	485.813	15.65	0.5732	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		693.12290	642.622	16.61	0.5789	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		319.92290	349.422	16.61	0.4211	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		414.46230	379.249	15.72	0.4105	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		552.56230	598.549	15.72	0.5895	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,114.28030	4,036.065	22.44	0.9755	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		12.38030	15.365	22.44	0.0245	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		433.09890	397.322	15.80	0.4195	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		545.39890	591.022	15.80	0.5805	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		450.11020	415.587	15.86	0.4125	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		593.81020	641.787	15.86	0.5875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		0.00000	1,148.729	17.98	0.6921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		0.00000	281.429	17.98	0.3079	2,814,291.00	10,000	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		39.43540	42.812	22.58	0.0558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,659.43540	3,580.112	22.58	0.9442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		39.20800	42.556	22.60	0.0555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,669.20800	3,589.856	22.60	0.9445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		317.97050	290.010	15.38	0.3259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		747.97050	802.711	15.38	0.6741	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		39.66350	43.071	22.56	0.0562	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,649.66350	3,570.371	22.56	0.9438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		607.28220	565.368	16.29	0.4910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		487.28220	528.068	16.29	0.5090	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,953.14530	1,884.532	19.60	0.8248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		133.14530	147.232	19.60	0.1752	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		276.43280	250.750	15.22	0.2957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		806.43280	863.450	15.22	0.7043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		836.93780	895.091	15.13	0.7192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		256.93780	232.391	15.13	0.2808	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		447.41950	485.679	16.52	0.4780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		677.41950	632.979	16.52	0.5220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		788.53850	844.872	15.26	0.6953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		288.53850	262.172	15.26	0.3047	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		770.94690	826.599	15.31	0.6862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		300.94690	273.899	15.31	0.3138	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		526.50190	570.351	16.11	0.5381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		546.50190	507.651	16.11	0.4619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,356.28140	1,430.352	14.49	0.8893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		76.28140	67.652	14.49	0.1107	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		666.58430	717.909	15.62	0.6285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		386.58430	355.209	15.62	0.3715	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		436.44850	402.817	15.78	0.4020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		616.44850	665.517	15.78	0.5980	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,153.50450	1,223.308	14.71	0.8374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		123.50450	110.608	14.71	0.1626	0.00	0	1,819

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,609.78690	1,545.219	18.96	0.7731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			179.78690	197.919	18.96	0.2269	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,618.39240	1,553.805	18.98	0.7746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			178.39240	196.505	18.98	0.2254	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,524.52790	1,604.399	14.89	0.9135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			54.52790	51.699	14.89	0.0865	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,958.62560	2,039.140	15.86	0.9537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			28.62560	26.440	15.86	0.0463	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			900.49990	961.920	15.01	0.7480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			220.49990	199.220	15.01	0.2520	1,992,198.00	10,000	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,273.21920	1,345.700	14.58	0.8699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			93.21920	83.000	14.58	0.1301	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			824.63310	882.332	15.17	0.7132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			264.63310	239.632	15.17	0.2868	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,532.54530	3,453.627	22.36	0.9397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			42.54530	46.327	22.36	0.0603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,637.19300	2,562.792	20.79	0.8927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			77.19300	85.492	20.79	0.1073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,515.91400	1,451.569	18.73	0.7567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			195.91400	214.269	18.73	0.2433	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			371.37770	404.504	17.00	0.4147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			841.37770	791.804	17.00	0.5853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,720.71110	1,800.895	15.33	0.9346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			40.71110	38.195	15.33	0.0654	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			759.39260	814.587	15.35	0.6802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			309.39260	281.887	15.35	0.3198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,493.56490	3,414.780	22.29	0.9383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			43.56490	47.480	22.29	0.0617	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			362.84540	395.369	17.07	0.4072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			862.84540	812.669	17.07	0.5928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,561.80010	3,482.785	22.41	0.9408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			41.80010	45.485	22.41	0.0592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			283.88610	310.253	17.72	0.3341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,103.88610	1,047.553	17.72	0.6659	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,402.70040	4,323.311	23.61	0.9651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			22.70040	26.011	23.61	0.0349	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			389.06590	423.424	16.88	0.4299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			799.06590	750.724	16.88	0.5701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,600.83290	3,521.692	22.48	0.9422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			40.83290	44.392	22.48	0.0578	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			277.51600	303.329	17.78	0.3279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,127.51600	1,070.629	17.78	0.6721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,192.61870	3,115.022	21.76	0.9256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			52.61870	57.722	21.76	0.0744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,932.49340	2,856.196	21.29	0.9121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			62.49340	68.896	21.29	0.0879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			692.88020	745.340	15.54	0.6437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			362.88020	332.640	15.54	0.3563	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			417.22020	453.490	16.70	0.4535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			737.22020	690.790	16.70	0.5465	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			91.74410	101.595	20.41	0.1257	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,411.74410	2,338.895	20.41	0.8743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			677.00420	728.781	15.59	0.6346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			377.00420	346.081	15.59	0.3654	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,358.30770	4,279.195	23.73	0.9605	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			26.60770	30.595	23.73	0.0395	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			441.51490	407.931	15.82	0.4005	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			629.81490	679.331	15.82	0.5995	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			519.98020	483.666	16.01	0.4391	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			578.78020	625.866	16.01	0.5609	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			414.44680	383.111	15.65	0.3757	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			695.74680	748.311	15.65	0.6243	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,412.83760	1,352.631	18.34	0.7115	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			258.83760	283.032	18.34	0.2885	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			841.74440	901.012	15.30	0.6913	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			315.74440	290.612	15.30	0.3087	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,314.72840	1,256.294	18.11	0.6909	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			280.72840	306.694	18.11	0.3091	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.00000	938.581	15.41	0.6803	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			0.00000	330.481	15.41	0.3197	35,361,477.70	107,000	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			378.73070	351.592	15.49	0.3328	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			850.73070	909.692	15.49	0.6672	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			867.36210	926.936	15.45	0.6751	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			365.36210	338.836	15.45	0.3249	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,951.74330	1,886.120	19.31	0.7774	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			205.84330	226.420	19.31	0.2226	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			315.50870	291.520	15.26	0.2935	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			939.60870	1,001.821	15.26	0.7065	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			905.84190	859.440	16.98	0.5475	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			504.64190	545.640	16.98	0.4525	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			893.56580	847.543	16.95	0.5417	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			516.46580	557.943	16.95	0.4583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,890.81750	1,825.447	19.02	0.7278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			299.01750	324.447	19.02	0.2722	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			940.62500	1,000.301	15.63	0.6574	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			452.42500	421.301	15.63	0.3426	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			415.45820	385.954	15.50	0.3239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,758.94230	3,675.421	22.14	0.8870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			117.92930	125.290	22.10	0.1138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,739.72930	3,656.290	22.10	0.8862	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			738.55820	696.801	16.46	0.4634	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			598.33940	642.048	16.90	0.4796	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			910.13940	863.049	16.90	0.5204	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			117.53470	124.853	22.12	0.1134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,749.33470	3,665.853	22.12	0.8866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			117.14230	124.421	22.14	0.1130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			223.41550	242.832	19.72	0.2120	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,924.32200	1,858.454	19.07	0.7328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			292.52200	317.454	19.07	0.2672	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,497.19870	2,424.310	19.93	0.8031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			205.39870	223.310	19.93	0.1969	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			696.75820	745.801	16.46	0.5366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			320.84360	298.527	15.26	0.2720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,521.97720	1,601.490	14.81	0.8421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			153.77720	142.490	14.81	0.1579	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,944.50450	2,029.348	14.86	0.9114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			76.30450	70.348	14.86	0.0886	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,355.21550	2,283.832	19.72	0.7880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			400.93440	432.099	18.11	0.3483	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,602.78480	1,540.381	18.46	0.6814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			360.98480	389.381	18.46	0.3186	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,011.42320	1,073.731	15.42	0.6877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			393.22320	364.731	15.42	0.3123	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,119.04360	1,187.526	15.26	0.7280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			983.65820	1,044.954	15.50	0.6761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,164.17820	1,233.978	15.20	0.7433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			295.97820	274.978	15.20	0.2567	0.00	0	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,137.13580	2,068.350	19.40	0.7620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			255.33580	277.350	19.40	0.2380	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,442.73440	1,383.099	18.11	0.6517	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,514.84300	1,453.260	18.11	0.6380	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			458.54300	491.460	18.11	0.3620	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,176.13120	2,105.973	19.29	0.7398	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			309.83120	334.173	19.29	0.2602	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,079.01610	1,026.538	17.16	0.5311	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			655.21610	698.938	17.16	0.4689	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,012.77700	961.894	16.99	0.5112	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			697.07700	742.694	16.99	0.4888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,047.50280	1,106.899	15.97	0.6262	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			635.00280	594.699	15.97	0.3738	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,375.84600	1,449.152	15.36	0.7380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			373.34600	346.952	15.36	0.2620	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,645.35280	2,567.727	19.73	0.7586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			317.85280	339.927	19.73	0.2414	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,071.90670	3,171.406	14.33	0.9745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.40670	19.206	14.33	0.0255	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,407.95360	1,482.107	15.32	0.7471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			355.45360	329.907	15.32	0.2529	0.00	0	760

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,600.99120	1,536.470	18.09	0.6192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			543.49120	578.670	18.09	0.3808	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,434.02910	1,508.852	15.29	0.7543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			341.52910	316.652	15.29	0.2457	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,624.12100	1,559.208	18.14	0.6232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			536.62100	571.408	18.14	0.3768	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,755.70770	1,837.254	14.81	0.8333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			203.20770	185.053	14.81	0.1667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			204.40260	215.041	21.59	0.1571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,841.90260	3,752.841	21.59	0.8429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,908.78000	1,840.111	18.67	0.6682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			461.28000	492.312	18.67	0.3318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,019.37970	1,077.627	16.06	0.6147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			666.87970	625.427	16.06	0.3853	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			203.83770	214.425	21.61	0.1567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,851.33770	3,762.225	21.61	0.8433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			203.27250	213.811	21.62	0.1562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,860.77250	3,771.611	21.62	0.8438	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			830.58100	783.560	16.46	0.4326	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			931.18100	985.160	16.46	0.5674	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,251.80150	1,193.701	17.32	0.5203	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			797.30150	843.201	17.32	0.4797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,741.27700	1,814.553	15.26	0.7765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			352.07700	323.753	15.26	0.2235	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,264.85440	3,366.932	13.90	0.9697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.65440	26.132	13.90	0.0303	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,669.07300	1,743.870	15.43	0.7585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			389.87300	363.070	15.43	0.2415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,630.10260	1,568.011	18.08	0.5744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			729.30260	768.811	18.08	0.4256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,414.52070	2,342.608	19.34	0.6826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			513.72070	543.408	19.34	0.3174	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			807.54720	850.919	17.72	0.4618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,428.34720	1,370.119	17.72	0.5382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			804.56430	847.807	17.73	0.4605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,435.36430	1,377.007	17.73	0.5395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			810.54300	854.050	17.71	0.4632	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,421.34300	1,363.250	17.71	0.5368	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,441.08940	1,388.183	17.82	0.5143	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			940.18940	984.983	17.82	0.4857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			939.79500	982.471	18.13	0.4696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,605.39500	1,552.571	18.13	0.5304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			945.77870	988.652	18.10	0.4719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,591.37870	1,538.752	18.10	0.5281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			942.78120	985.556	18.12	0.4708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,598.38120	1,545.656	18.12	0.5292	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,618.15560	1,569.690	18.16	0.5097	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,070.85560	1,113.790	18.16	0.4903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,070.85840	1,112.174	18.40	0.4765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,778.65840	1,730.874	18.40	0.5235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,076.80750	1,118.287	18.38	0.4786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,764.60750	1,716.987	18.38	0.5214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,073.82780	1,115.221	18.39	0.4776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,771.62780	1,723.921	18.39	0.5224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,596.54310	1,644.176	17.29	0.6048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,169.14310	1,133.776	17.29	0.3952	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,604.63470	1,652.494	17.27	0.6071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,157.23470	1,122.094	17.27	0.3929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,600.57840	1,648.324	17.28	0.6059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,163.17840	1,127.924	17.28	0.3941	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,144.46490	2,199.560	18.11	0.6105	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,621.16490	1,595.860	18.11	0.3895	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,140.44290	2,195.465	18.12	0.6096	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,627.14290	1,601.765	18.12	0.3904	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,148.50670	2,203.665	18.11	0.6113	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,615.20670	1,589.965	18.11	0.3887	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,735.85670	1,713.255	18.29	0.3963	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,173.75670	2,231.755	18.29	0.6037	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,308.82580	2,364.966	18.41	0.6140	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,741.42580	1,716.666	18.41	0.3860	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,317.01850	2,373.276	18.40	0.6155	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,729.61850	1,704.976	18.40	0.3845	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,312.91770	2,369.117	18.41	0.6147	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,735.51770	1,710.817	18.41	0.3853	0.00	0	0
<b>Total \$ / R Option</b>												<b>40,253,980.90</b>	<b>128,000</b>	<b>2,704,232</b>
<b>Total \$ / R</b>												<b>595,121,140.90</b>	<b>168,741</b>	<b>4,122,650</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.56300		13.48440			0.0000	27,126.00	2	427
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.76270		13.68000			0.0000	137,627.00	10	141
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.95900		13.86820			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.15220		14.05250			0.0000	141,522.00	10	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.89040		14.80740			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>306,275.00</b>	<b>22</b>	<b>744</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,977.68770	2,360.154	19.80	0.0597	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			168,537.68770	161,060.154	19.80	0.9403	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,941.44370	2,317.047	19.81	0.0588	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			169,501.44370	162,017.047	19.81	0.9412	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			2,014.64460	2,404.036	19.78	0.0607	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			167,574.64460	160,104.037	19.78	0.9393	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			50,652.90960	54,849.250	16.19	0.5234	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	13.75	Put			57,652.90960	53,579.250	16.19	0.4766	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			50,262.12450	54,434.981	16.21	0.5205	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			58,262.12450	54,164.981	16.21	0.4795	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			51,046.28040	55,280.553	16.17	0.5263	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			57,046.28040	53,010.553	16.17	0.4737	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			77,616.78610	82,907.620	16.16	0.5790	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			62,796.78610	59,007.620	16.16	0.4210	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			77,176.72470	82,447.817	16.18	0.5767	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			63,356.72470	59,547.817	16.18	0.4233	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			78,059.24880	83,369.855	16.14	0.5812	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			62,239.24880	58,469.855	16.14	0.4188	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			91,848.80490	97,244.376	16.40	0.5714	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			79,598.80490	75,024.376	16.40	0.4286	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			91,434.53150	96,811.436	16.42	0.5695	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			80,184.53150	75,591.436	16.42	0.4305	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			92,265.55740	97,679.317	16.39	0.5732	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			79,015.55740	74,459.317	16.39	0.4268	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			160,362.99400	165,386.486	17.35	0.6059	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			116,622.99400	113,346.486	17.35	0.3941	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			159,947.93750	164,958.799	17.36	0.6048	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			117,207.93750	113,918.799	17.36	0.3952	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			160,779.35090	165,815.480	17.34	0.6070	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			116,039.35090	112,775.480	17.34	0.3930	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>306,275.00</b>	<b>22</b>	<b>744</b>
£ / R	On	18/09/2017	Foreign Exchange Future			17.70670		17.74140		0.0000	8,304,442.30	469	191,318	
£ / R	On	18/12/2017	Foreign Exchange Future			18.02070		18.05190		0.0000	0.00	0	10,027	
£ / R	On	19/03/2018	Foreign Exchange Future			18.33320		18.35510		0.0000	0.00	0	420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.64220		18.65370		0.0000	0.00	0	3,033	
£ / R	On	17/09/2018	Foreign Exchange Future			18.94750		18.95870		0.0000	0.00	0	1,654	
£ / R	On	14/06/2019	Foreign Exchange Future			19.85580		19.89700		0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>8,304,442.30</b>	<b>469</b>	<b>206,452</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			67.29830	67.951	15.54	0.1357	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			1,108.69830	1,074.651	15.54	0.8643	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			435.18010	450.572	16.18	0.5256	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			376.58010	357.272	16.18	0.4744	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			923.71240	948.148	17.48	0.7529	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			552.06120	570.182	16.53	0.5966	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			165.11240	154.848	17.48	0.2471	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			299.97600	283.536	16.55	0.3999	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			558.57600	576.836	16.55	0.6001	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			296.52300	280.221	16.57	0.3963	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			565.12300	583.521	16.57	0.6037	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			303.46120	286.882	16.53	0.4034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.99130	4.237	21.12	0.0059	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,093.09130	7,123.537	21.12	0.9941	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.94500	4.196	21.12	0.0058	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,103.04500	7,133.497	21.12	0.9942	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.89900	4.156	21.12	0.0058	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,112.99900	7,143.456	21.12	0.9942	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,598.53020	1,585.630	16.54	0.7072	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			463.43020	472.430	16.54	0.2928	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,591.88460	1,579.050	16.55	0.7057	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			466.78460	475.850	16.55	0.2943	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,605.18710	1,592.228	16.54	0.7088	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			460.08710	469.028	16.54	0.2912	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,554.31120	1,548.934	16.77	0.6323	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			800.61120	806.734	16.77	0.3677	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,548.94890	1,543.609	16.77	0.6309	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			805.24890	811.409	16.77	0.3691	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,559.68840	1,554.268	16.76	0.6336	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			795.98840	802.068	16.76	0.3664	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,703.77110	1,698.947	16.84	0.6177	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			995.07110	1,001.447	16.84	0.3823	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,698.69340	1,693.899	16.85	0.6165	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			999.99340	1,006.399	16.85	0.3835	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,708.86160	1,704.007	16.84	0.6189	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			990.16160	996.507	16.84	0.3811	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,443.35900	2,422.095	16.67	0.6532	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,176.35900	1,196.295	16.67	0.3468	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,438.08050	2,416.748	16.67	0.6523	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,181.08050	1,200.948	16.67	0.3477	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,448.63770	2,427.461	16.67	0.6541	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,171.63770	1,191.661	16.67	0.3459	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>8,304,442.30</b>	<b>469</b>	<b>207,452</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12254		0.12275			0.0000	0.00	0	5,939
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12489		0.12509			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12730		0.12744			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13845		0.13870			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,054</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.06910	0.070	21.89	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,724.76910	3,746.570	21.89	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00230	0.002	21.89	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,724.70230	4,746.502	21.89	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.38420	1.378	21.89	0.0048	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,726.08420	2,747.878	21.89	0.9952	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,534.09650	1,524.150	14.47	0.9307	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			25.39650	34.950	14.47	0.0693	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			787.11340	788.842	17.02	0.6688	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			278.41340	299.642	17.02	0.3312	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			364.86160	370.842	19.07	0.3874	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			856.16160	881.642	19.07	0.6126	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,095.50840	1,104.233	17.43	0.6910	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			351.90840	373.833	17.43	0.3090	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			638.98600	650.137	19.23	0.4751	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			895.38600	919.737	19.23	0.5249	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,814.54560	1,813.682	15.58	0.8945	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			70.94560	83.282	15.58	0.1055	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,767.87580	1,788.499	18.17	0.6473	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			898.17580	943.299	18.17	0.3527	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,394.34870	1,413.027	19.72	0.5371	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,524.64870	1,567.827	19.72	0.4629	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,264.19510	2,274.843	15.96	0.7781	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			394.49510	429.643	15.96	0.2219	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>6,054</b>
€ / R	On	17/08/2017	Foreign Exchange Future			15.86140		15.93330			0.0000	237,921,000.00	15,000	15,000
€ / R	On	29/08/2017	Foreign Exchange Future			15.90360		15.98720			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.97450		16.05840			0.0000	14,552,769.50	911	109,747
€ / R	On	27/09/2017	Foreign Exchange Future			16.00650		16.09000			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			16.11050		16.19440			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.21950		16.30260			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.28970		16.37150			0.0000	3,665,182.50	225	31,937
€ / R	On	27/12/2017	Foreign Exchange Future			16.32210		16.40310			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.60880		16.68290			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.92760		16.99370			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.26360		18.36050			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>256,138,952.00</b>	<b>16,136</b>	<b>170,992</b>
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Put			0.00000	219.737	14.35	0.5762	4,394,738.00	20,000	20,000
€ / R	On	17/08/2017	Foreign Exchange Option	15.95	Call			0.00000	131.137	14.35	0.4238	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			16.91470	24.334	13.11	0.0940	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			794.11470	717.934	13.11	0.9060	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			41.48680	49.353	14.13	0.1231	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,415.09870	3,498.578	22.79	0.9925	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.49280	3.074	22.84	0.0075	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,425.09280	3,508.574	22.84	0.9925	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.50450	3.082	22.75	0.0075	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,405.10450	3,488.582	22.75	0.9925	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			999.88680	923.853	14.13	0.8769	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.49870	3.078	22.79	0.0075	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			81.76150	99.580	14.17	0.1994	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			861.76150	796.080	14.17	0.8006	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			149.63570	173.218	14.38	0.2516	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			924.03570	863.718	14.38	0.7484	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			209.27600	237.228	14.48	0.2780	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,001.87600	946.728	14.48	0.7220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,886.81210	1,957.182	18.09	0.8116	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			33.30380	37.170	15.11	0.0561	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			705.44450	757.539	15.77	0.5414	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			546.94450	517.239	15.77	0.4586	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			189.67590	178.170	18.08	0.1896	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,878.17590	1,948.470	18.08	0.8104	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			188.31210	176.882	18.09	0.1884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			29.11970	32.125	15.40	0.0487	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			620.98520	670.324	15.56	0.5068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			602.48520	570.024	15.56	0.4932	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			191.05260	179.468	18.07	0.1907	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,869.55260	1,939.768	18.07	0.8093	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,274.80380	2,196.870	15.11	0.9439	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			16.56730	14.385	21.05	0.0196	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,055.06730	5,134.685	21.05	0.9804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,400.61970	2,321.825	15.40	0.9513	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			268.81640	300.493	14.60	0.3002	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,051.91640	1,002.593	14.60	0.6998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,966.38950	1,905.697	14.48	0.8488	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			143.48950	156.897	14.48	0.1512	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,957.88670	1,897.365	14.48	0.8474	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			144.98670	158.565	14.48	0.1526	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,974.90780	1,914.040	14.49	0.8501	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			142.00780	155.240	14.49	0.1499	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,807.05080	1,752.895	14.49	0.8211	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			174.15080	194.095	14.49	0.1789	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,767.83720	1,714.417	14.51	0.8131	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			184.93720	205.617	14.51	0.1869	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			337.51090	362.575	14.97	0.2418	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,824.16610	1,783.241	14.97	0.7567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			340.46610	365.641	14.97	0.2433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,838.27260	1,797.127	14.96	0.7597	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			334.57260	359.527	14.96	0.2403	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,831.21090	1,790.175	14.97	0.7582	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,354.84280	2,304.707	15.80	0.6830	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			864.34280	911.107	15.80	0.3170	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,349.39060	2,299.368	15.81	0.6820	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			868.89060	915.768	15.81	0.3180	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,360.30760	2,310.058	15.79	0.6840	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			859.80760	906.458	15.79	0.3160	0.00	0	0
<b>Total € / R Option</b>												<b>4,394,738.00</b>	<b>20,000</b>	<b>97,158</b>
<b>Total € / R</b>												<b>260,533,690.00</b>	<b>36,136</b>	<b>268,150</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.72250		10.71700			0.0000	536,125.00	50	25,406
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.86820		10.85990			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.01200		10.99790			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.15350		11.13330			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.68460		11.67970			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>536,125.00</b>	<b>50</b>	<b>33,796</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.21780	6.944	18.39	0.0269	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,460.21780	1,454.444	18.39	0.9731	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.06770	6.796	18.42	0.0263	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,470.06770	1,464.296	18.42	0.9737	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.92110	6.653	18.46	0.0258	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,479.92110	1,474.153	18.46	0.9742	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,131.41370	1,125.101	16.67	0.7926	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			119.95490	121.924	16.69	0.2054	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,140.05490	1,133.724	16.69	0.7946	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			122.68700	124.696	16.65	0.2094	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,122.78700	1,116.496	16.65	0.7906	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			121.31370	123.301	16.67	0.2074	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,129.41430	1,142.298	14.01	0.8255	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			121.51430	120.298	14.01	0.1745	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,121.43180	1,134.298	14.01	0.8232	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			123.53180	122.298	14.01	0.1768	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,113.47220	1,126.323	14.01	0.8209	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			125.57220	124.323	14.01	0.1791	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			288.56020	283.413	13.55	0.2970	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			925.12640	940.273	13.55	0.7082	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			281.82640	276.773	13.55	0.2918	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			918.47970	933.578	13.55	0.7056	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			285.17970	280.078	13.55	0.2944	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			911.86020	926.913	13.55	0.7030	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			553.86810	555.032	13.72	0.3422	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,225.10820	1,231.108	13.72	0.6614	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			545.40820	546.508	13.72	0.3386	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,219.32560	1,225.357	13.72	0.6596	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			549.62560	550.757	13.72	0.3404	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,213.56810	1,219.632	13.72	0.6578	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>536,125.00</b>	<b>50</b>	<b>33,796</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.72440		10.74110			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.89200		10.90670			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.05400		11.06350			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,870</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			57.62730	54.018	15.36	0.1772	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			606.52730	619.618	15.36	0.8228	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			56.26780	52.647	15.39	0.1734	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			615.16780	628.247	15.39	0.8266	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			59.01910	55.422	15.33	0.1811	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			597.91910	611.022	15.33	0.8189	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			567.99790	560.939	13.71	0.6680	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			201.29790	208.939	13.71	0.3320	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			561.86900	554.898	13.73	0.6637	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			205.16900	212.898	13.73	0.3363	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			574.17500	567.023	13.70	0.6722	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			197.47500	205.023	13.70	0.3278	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,110.31030	1,105.073	13.64	0.8213	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			116.81030	121.073	13.64	0.1787	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,102.37630	1,097.192	13.64	0.8189	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			118.87630	123.192	13.64	0.1811	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,118.27320	1,112.982	13.64	0.8237	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			114.77320	118.982	13.64	0.1763	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>1,870</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.96560		13.96390			0.0000	0.00	0	2,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.25530		14.25080			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.55100		14.53820			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.86100		15.86570			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,658</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			18.15930	17.657	16.74	0.0523	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,444.25930	1,442.057	16.74	0.9477	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			17.93350	17.431	16.78	0.0516	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,454.03350	1,451.831	16.78	0.9484	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			18.38910	17.887	16.69	0.0530	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,434.48910	1,432.287	16.69	0.9470	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			635.85730	640.199	15.10	0.5867	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			415.05730	414.899	15.10	0.4133	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			630.81860	635.151	15.11	0.5836	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			420.01860	419.851	15.11	0.4164	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			640.92810	645.282	15.09	0.5897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			410.12810	409.982	15.09	0.4103	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			891.09080	905.345	15.21	0.6152	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			502.89080	504.345	15.21	0.3848	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			886.01540	900.246	15.22	0.6129	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			507.81540	509.246	15.22	0.3871	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			896.19160	910.474	15.20	0.6175	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			497.99160	499.474	15.20	0.3825	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			790.27350	833.597	15.88	0.3275	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,926.68440	1,965.141	15.86	0.6748	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			780.98440	824.141	15.86	0.3252	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,921.31780	1,959.858	15.87	0.6736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			785.61780	828.858	15.87	0.3264	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,915.97350	1,954.597	15.88	0.6725	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>3,658</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00970		1.99990			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.02790		2.01780			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04510		2.03410			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04290		2.02990			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			63.04380	72.472	17.27	0.1233	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,664.04380	1,575.472	17.27	0.8767	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			81.31790	93.159	17.00	0.1532	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,482.31790	1,396.159	17.00	0.8468	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			71.61930	82.192	17.14	0.1375	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,572.61930	1,485.192	17.14	0.8625	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,175.44540	1,250.431	15.08	0.7011	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			397.44540	371.431	15.08	0.2989	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,113.78810	1,186.679	15.12	0.6810	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			435.78810	407.679	15.12	0.3190	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,054.35400	1,125.099	15.17	0.6606	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			476.35400	446.098	15.17	0.3394	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			546.15320	518.098	15.21	0.3086	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,616.27290	1,701.567	15.21	0.7212	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			475.27290	450.567	15.21	0.2788	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,550.90170	1,634.544	15.21	0.7064	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			509.90170	483.544	15.21	0.2936	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,487.15320	1,569.098	15.21	0.6914	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,046.12960	2,126.861	16.43	0.5993	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,547.12960	1,497.861	16.43	0.4007	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,001.04570	2,080.483	16.47	0.5906	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,602.04570	1,551.483	16.47	0.4094	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,092.15880	2,174.176	16.40	0.6081	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 Option	1.97	Put			1,493.15880	1,445.176	16.40	0.3919	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.14830		2.15940			0.0000	644,490.00	300	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.19110		2.20220			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.46270		2.47570			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>644,490.00</b>	<b>300</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			2,014.78420	1,904.049	15.49	0.9568	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			20.78420	21.049	15.49	0.0432	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,919.03520	1,808.968	15.43	0.9480	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			25.03520	25.968	15.43	0.0520	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			2,111.19980	1,999.970	15.54	0.9642	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			17.19980	16.970	15.54	0.0358	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,015.24940	1,925.784	15.49	0.8178	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			193.24940	214.784	15.49	0.1822	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,178.44880	2,085.518	15.44	0.8450	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			156.44880	174.518	15.44	0.1550	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,096.12250	2,004.884	15.47	0.8317	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			174.12250	193.884	15.47	0.1683	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			879.35430	913.276	16.96	0.2411	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,066.79770	3,971.704	16.95	0.7527	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			909.79770	944.704	16.95	0.2473	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,206.59530	4,109.544	16.96	0.7651	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			849.59530	882.544	16.96	0.2349	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,136.35430	4,040.276	16.96	0.7589	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>644,490.00</b>	<b>300</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.73690		1.72650			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76620		1.75520			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79390		1.78190			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.92220		1.91100			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			19.55470	23.868	18.85	0.0508	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,154.55470	2,054.868	18.85	0.9492	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			16.71510	20.544	18.99	0.0443	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,251.71510	2,151.544	18.99	0.9557	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			14.83730	18.155	19.21	0.0394	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,349.83730	2,249.155	19.21	0.9606	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			621.98540	677.028	16.17	0.5110	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			769.98540	715.028	16.17	0.4890	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			584.53280	637.049	16.31	0.4887	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			832.53280	775.049	16.31	0.5113	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			661.67850	719.301	16.03	0.5338	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			709.67850	657.301	16.03	0.4662	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,096.79340	1,173.118	15.79	0.6207	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			677.79340	634.118	15.79	0.3793	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,048.58310	1,122.609	15.90	0.6027	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			729.58310	683.609	15.90	0.3973	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,146.97200	1,225.597	15.69	0.6387	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			627.97200	586.597	15.69	0.3613	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,533.49930	2,611.805	16.12	0.7043	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			923.49930	889.805	16.12	0.2957	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,478.97960	2,555.941	16.19	0.6949	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			968.97960	933.941	16.19	0.3051	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,425.60490	2,501.225	16.25	0.6854	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,015.60490	979.225	16.25	0.3146	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12960		0.12890			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12940		0.12840			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12910		0.12780			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12840		0.12720			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12020		0.12180			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.70520		1.70940			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73350		1.73740			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76160		1.76460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90280		1.90690			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/08/2017	Foreign Exchange Future			9.98370		9.96760			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.03520		10.01940			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.16650		10.14830			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.29600		10.27210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.90060		10.87730			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	15/08/2017	Foreign Exchange Option	9.89	Put			72.87060	64.346	15.20	0.3555	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	15/08/2017	Foreign Exchange Option	9.90	Call			143.97750	151.390	15.14	0.6306	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.90	Put			76.37750	67.690	15.14	0.3694	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Call			137.62030	144.870	15.08	0.6164	0.00	0	0
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.91	Put			80.02030	71.170	15.08	0.3836	0.00	0	10,000
NZ\$ / R	On	15/08/2017	Foreign Exchange Option	9.89	Call			150.47060	158.046	15.20	0.6445	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			626.25750	611.102	16.44	0.8168	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			58.52680	59.239	16.39	0.1912	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			609.12680	594.039	16.39	0.8088	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			57.07480	57.753	16.41	0.1871	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			617.67480	602.553	16.41	0.8129	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			55.65750	56.301	16.44	0.1832	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			558.46590	570.174	14.99	0.6685	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			220.16590	213.674	14.99	0.3315	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			552.43980	564.077	15.00	0.6644	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			224.13980	217.577	15.00	0.3356	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			564.53610	576.315	14.98	0.6726	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			216.23610	209.815	14.98	0.3274	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			977.38080	997.996	14.68	0.7878	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			155.28080	151.996	14.68	0.2122	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			969.85450	990.444	14.67	0.7851	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			157.75450	154.444	14.67	0.2149	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			984.93550	1,005.579	14.68	0.7904	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			152.83550	149.579	14.68	0.2096	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,388.88210	1,406.400	14.60	0.7167	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			431.58210	425.801	14.60	0.2833	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,382.62910	1,400.139	14.60	0.7149	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			435.32910	429.539	14.60	0.2851	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,395.16000	1,412.676	14.60	0.7184	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			427.86000	422.076	14.60	0.2816	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31870		1.31570			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33250		1.32920			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34650		1.34260			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37560		1.37290			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			543.00000	513.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			643.00000	613.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			443.00000	413.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			292.00000	325.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			192.00000	225.000		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			92.00000	125.000		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			426.00000	465.000		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			326.00000	365.000		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			226.00000	265.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			529.00000	556.000		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			429.00000	456.000		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			629.00000	656.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30550		1.31570			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30940		1.31960			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31340		1.32350			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.17780		1.19090			0.0000	2,390,934.00	2,030	2,615
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18360		1.19670			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18980		1.20300			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>2,390,934.00</b>	<b>2,030</b>	<b>2,615</b>
<b>Total QUANTO € / \$</b>												<b>2,390,934.00</b>	<b>2,030</b>	<b>2,615</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,904.08000		23,925.30000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.97230		9.92590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.02950		10.98140			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			363.14740	397.061	13.50	0.7699	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	18/09/2017	Foreign Exchange Option	9.64	Put			77.24740	64.761	13.50	0.2301	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			356.09420	389.661	13.51	0.7630	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			80.19420	67.361	13.51	0.2370	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			370.27810	404.534	13.49	0.7767	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			74.37810	62.234	13.49	0.2233	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,409.20400	1,445.783	14.57	0.7232	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			427.80400	416.283	14.57	0.2768	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,402.98750	1,439.464	14.58	0.7215	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			431.58750	419.964	14.58	0.2785	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,415.44050	1,452.128	14.57	0.7249	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			424.04050	412.628	14.57	0.2751	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.79520		3.76530			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.71260		3.68070			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.55440		3.48970			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			223.90920	252.513	14.04	0.9162	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			8.60920	7.313	14.04	0.0838	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			214.94990	243.093	13.86	0.9097	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			9.64990	7.893	13.86	0.0903	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			233.29420	261.979	14.21	0.9222	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			7.99420	6.779	14.21	0.0778	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			254.07610	277.187	14.35	0.7010	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			93.37610	84.587	14.35	0.2990	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			247.67720	270.216	14.31	0.6927	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			96.97720	87.616	14.31	0.3073	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			260.56660	284.240	14.39	0.7093	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			89.86660	81.640	14.39	0.2907	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			272.44550	311.558	15.31	0.5600	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			302.74550	277.158	15.31	0.4400	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			268.24620	306.798	15.30	0.5546	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			308.54620	282.398	15.30	0.4454	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			264.10130	302.095	15.30	0.5493	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			314.40130	287.695	15.30	0.4507	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.46060		1.45550			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43890		1.43250			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.41390		1.40680			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22140		1.21350			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									823 188 378.30	59,748	1,847,136
Total Options									44 648 718.90	148,000	2,812,390
Grand Total:									867,837,097.20	207,748	4,659,526