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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/08/2017 Foreign Exchange Future			13.21580		13.20130			0.0000	0.00	0	20,000
\$ / R On 29/08/2017 Foreign Exchange Future			13.22460		13.21000			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.22680		13.21220			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.22890		13.21430			0.0000	0.00	0	8,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.23110		13.21640			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.23970		13.28540			0.0000	992,977.50	75	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.24400		13.22920			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.26770		13.25260			0.0000	402,356,270.20	30,326	772,687
\$ / R On 26/09/2017 Foreign Exchange Future			13.28470		13.33030			0.0000	996,352.50	75	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.28680		13.27160			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.28890		13.27370			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.29100		13.27580			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.32050		13.30520			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.34150		13.32620			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.34970		13.33440			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.37650		13.36120			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.38470		13.36940			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.41560		13.40020			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.41970		13.40430			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.45070		13.43510			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.45680		13.44130			0.0000	14,129,640.00	1,050	129,481

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.46510		13.44950			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.47540		13.45970			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.48780		13.47210			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.50220		13.48640			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.54760		13.53160			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.54970		13.53370			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.57440		13.55830			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.57850		13.56240			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.64290		13.62620			0.0000	13,642,900.00	1,000	90,374
\$ / R	On	25/04/2018	Foreign Exchange Future			13.71680		13.69940			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.74880		13.73110			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.75680		13.73900			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.82390		13.80570			0.0000	0.00	0	100,881
\$ / R	On	02/07/2018	Foreign Exchange Future			13.85150		13.83310			0.0000	0.00	0	215
\$ / R	On	13/08/2018	Foreign Exchange Future			13.93410		13.91530			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.00570		13.98600			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.12390		14.10230			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.18820		14.16550			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.31470		14.29000			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.38310		14.35730			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.56560		14.53680			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.44400		15.39650			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.55860		15.50860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.67830		15.62550			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>432,118,140.20</b>	<b>32,526</b>	<b>1,407,065</b>
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			289.68070	273.659	15.13	0.8060	0.00	0	20,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			30.98070	29.459	15.13	0.1940	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			240.20790	224.225	14.70	0.7485	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			41.50790	40.025	14.70	0.2515	0.00	0	40,000
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			165.69040	169.202	13.88	0.6799	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			64.39040	53.402	13.88	0.3201	0.00	0	60,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			328.63230	316.026	14.73	0.7862	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			38.63230	40.626	14.73	0.2138	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,630.23750	3,615.679	44.52	0.9990	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.23750	0.279	44.52	0.0010	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			69.39900	62.719	13.98	0.2933	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			231.59900	239.519	13.98	0.7067	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			52.09890	46.472	14.12	0.2252	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			296.39890	305.372	14.12	0.7748	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			63.39550	57.318	14.09	0.2571	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			279.79550	288.418	14.09	0.7429	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			485.28900	495.826	14.05	0.9131	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			18.88900	14.726	14.05	0.0869	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			0.00000	185.500	14.01	0.5327	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			0.00000	145.200	14.01	0.4673	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	07/09/2017	Foreign Exchange Option	12.45	Put			5.65070	4.774	13.98	0.0283	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			784.85070	798.774	13.98	0.9717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,248.35730	3,233.283	27.02	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			20.36180	19.767	17.43	0.0680	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,475.57220	1,460.008	18.48	0.9714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			8.17220	7.708	18.48	0.0286	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,260.95770	1,245.231	17.84	0.9537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			13.55770	12.931	17.84	0.0463	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			86.47870	87.470	15.66	0.2483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			4.45180	4.216	19.39	0.0160	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			769.89570	782.961	13.69	0.9350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			17.29570	15.261	13.69	0.0650	0.00	0	96,225
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			276.76700	282.840	13.87	0.6024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			164.16700	155.140	13.87	0.3976	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,097.76180	1,082.067	17.43	0.9320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			54.06390	49.431	13.41	0.1741	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,257.33460	1,271.714	16.48	0.9828	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			4.73460	4.014	16.48	0.0172	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			379.54030	366.680	14.93	0.6470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			132.14030	134.380	14.93	0.3530	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,751.85180	1,736.516	19.39	0.9840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.79820	0.794	23.10	0.0030	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			975.17620	959.591	17.11	0.9093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			27.77620	27.291	17.11	0.0907	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,748.55940	3,733.520	30.94	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			1.15940	1.220	30.94	0.0034	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			506.66390	517.131	13.41	0.8259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,231.96600	1,216.238	17.77	0.9504	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,446.13400	1,430.537	18.38	0.9696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			8.73400	8.237	18.38	0.0304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			361.55160	369.452	13.68	0.7024	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			108.95160	101.751	13.68	0.2976	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,748.19820	2,733.094	23.10	0.9970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.27350	0.294	32.90	0.0009	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			162.67250	165.780	14.57	0.4159	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			310.07250	298.080	14.57	0.5841	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,778.57300	3,763.535	31.17	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			1.17300	1.235	31.17	0.0034	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			14.56600	13.938	17.77	0.0496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			993.88240	978.274	17.16	0.9132	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,548.47330	3,533.419	29.37	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			1.07330	1.119	29.37	0.0033	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,747.40000	986,732.300	32.90	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	32.90	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,747.67350	4,732.593	32.90	0.9991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.92210	0.942	26.24	0.0031	0.00	0	960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			20.85460	20.266	17.40	0.0695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,088.25460	1,072.566	17.40	0.9305	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			77.70670	78.474	15.84	0.2265	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			575.10670	560.774	15.84	0.7735	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			26.48240	25.974	17.16	0.0868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,118.40610	4,103.370	32.90	0.9971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			546.89480	557.948	13.34	0.8516	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			44.29480	40.248	13.34	0.1484	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			76.06020	76.787	15.87	0.2223	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			583.46020	569.087	15.87	0.7777	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,148.32210	3,133.242	26.24	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.98610	1.049	32.90	0.0028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,128.38610	4,113.349	32.90	0.9972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.96650	1.028	32.90	0.0028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,138.36650	4,123.328	32.90	0.9972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1.00610	1.070	32.90	0.0029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,851.00680	1,835.725	19.71	0.9869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			180.21660	183.824	14.38	0.4496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			277.61660	266.124	14.38	0.5504	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			731.89800	744.784	13.47	0.9274	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			19.29800	17.084	13.47	0.0726	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			95.80030	89.129	13.63	0.2707	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			323.49610	311.315	14.64	0.5972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			156.09610	159.015	14.64	0.4028	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			271.26740	277.214	13.88	0.5950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			168.66740	159.514	13.88	0.4050	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			3.60680	3.425	19.71	0.0131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			7.81880	7.375	18.54	0.0274	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			703.75030	688.915	16.38	0.8293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			56.35030	56.615	16.38	0.1707	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			220.35140	225.088	14.02	0.5212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			217.75140	207.388	14.02	0.4788	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			388.40030	396.828	13.63	0.7293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			137.78950	140.188	14.86	0.3650	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			493.61550	479.762	15.47	0.7282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			96.21550	97.462	15.47	0.2718	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			78.16990	72.282	13.54	0.2322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			430.76990	439.982	13.54	0.7678	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,495.21880	1,479.675	18.54	0.9726	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			19.83640	17.575	13.41	0.0746	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			625.73360	611.172	16.06	0.7975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			68.33360	68.872	16.06	0.2025	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,011.49530	1,025.391	15.08	0.9669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			8.89530	7.691	15.08	0.0331	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			365.18950	352.488	14.86	0.6350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			244.88450	250.213	13.95	0.5581	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		792.00940	776.827	16.63	0.8609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		44.60940	44.527	16.63	0.1391	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,022.05250	1,006.414	17.23	0.9188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		24.65250	24.114	17.23	0.0812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		722.43640	735.274	13.41	0.9254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		9.12900	7.900	15.03	0.0340	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		344.08080	331.632	14.75	0.6164	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		146.68080	149.332	14.75	0.3836	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		159.74110	150.840	13.86	0.3903	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		282.34110	288.540	13.86	0.6097	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		192.28450	182.513	13.95	0.4419	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		22.80590	20.290	13.14	0.0857	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,060.42000	1,074.435	15.36	0.9710	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		7.82000	6.735	15.36	0.0290	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		738.74250	723.755	16.48	0.8426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		51.34250	51.455	16.48	0.1574	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,001.72900	1,015.600	15.03	0.9660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.95730	0.983	27.02	0.0032	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		246.81170	235.864	14.20	0.5152	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		199.41170	203.564	14.20	0.4848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		100.39980	101.760	15.40	0.2817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		477.79980	464.060	15.40	0.7183	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		675.40590	687.990	13.14	0.9143	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		533.87870	519.770	15.66	0.7517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		617.21400	602.688	16.02	0.7937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		69.81400	70.388	16.02	0.2063	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,309.43140	1,293.711	17.96	0.9587	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		12.03140	11.410	17.96	0.0413	0.00	0	1,125
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		0.00000	276.955	14.62	0.5189	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		0.00000	231.655	14.62	0.4811	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		402.87090	390.085	15.28	0.6139	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		174.47090	176.885	15.28	0.3861	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,860.17060	3,844.868	28.73	0.9957	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		1.77060	1.668	28.73	0.0043	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		214.09570	205.736	14.50	0.4232	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		307.79570	314.636	14.50	0.5768	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		405.47850	413.253	14.34	0.6729	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		149.67850	142.253	14.34	0.3271	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		302.09610	293.795	15.09	0.4677	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		327.29610	334.295	15.09	0.5323	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,535.52440	1,520.754	18.98	0.8950	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		51.72440	52.254	18.98	0.1050	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,118.78420	4,103.735	24.60	0.9925	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		3.18420	3.435	24.60	0.0075	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		908.93810	896.260	17.46	0.7508	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		143.33810	145.960	17.46	0.2492	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	12.92	Call		587.18570	596.373	14.78	0.7046	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		172.78570	166.673	14.78	0.2954	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		461.64880	451.682	15.85	0.5504	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		296.04880	301.382	15.85	0.4496	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		397.45850	387.170	15.55	0.4786	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		398.65850	403.670	15.55	0.5214	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		825.25400	812.770	17.06	0.6847	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		214.65400	217.470	17.06	0.3153	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		509.50130	498.224	16.03	0.5126	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		409.70130	413.824	16.03	0.4874	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,343.76350	4,328.361	21.48	0.9919	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		3.96350	3.961	21.48	0.0081	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		531.73810	520.654	16.15	0.5207	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		406.03810	410.354	16.15	0.4793	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		552.49900	543.061	16.36	0.5065	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		457.59900	463.761	16.36	0.4935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		19.60880	19.637	22.36	0.0304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,868.30880	3,852.837	22.36	0.9696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		191.43550	194.422	18.59	0.2404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,350.13550	1,337.622	18.59	0.7596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		19.43930	19.463	22.37	0.0302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,878.13930	3,862.663	22.37	0.9698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		730.60330	720.476	16.91	0.5827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		371.90330	377.277	16.91	0.4173	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,375.53450	1,362.950	18.65	0.7647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		186.83450	189.750	18.65	0.2353	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		19.27140	19.292	22.38	0.0299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,887.97140	3,872.492	22.38	0.9701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		350.60310	343.092	15.68	0.3822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		641.90310	649.892	15.68	0.6178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		668.84570	677.060	15.60	0.6342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		327.54570	320.260	15.60	0.3658	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,184.17990	1,172.179	18.17	0.7232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		225.47990	228.979	18.17	0.2768	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		626.16180	634.017	15.73	0.6080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		364.86180	357.217	15.73	0.3920	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		610.73070	618.454	15.78	0.5981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		379.43070	371.654	15.78	0.4019	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		162.96020	165.507	19.00	0.2087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,521.66020	1,508.707	19.00	0.7913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,145.59750	1,157.303	14.82	0.8406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		104.29750	100.503	14.82	0.1594	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		520.11740	527.046	16.09	0.5366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		478.81740	470.246	16.09	0.4634	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		399.34030	391.390	15.85	0.4149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		590.64030	598.190	15.85	0.5851	0.00	0	16,141

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			954.53380	964.981	15.01	0.7752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			163.23380	158.181	15.01	0.2248	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,793.97240	1,780.462	19.52	0.8340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			125.27240	127.262	19.52	0.1660	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,149.29730	2,135.262	20.17	0.8757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			90.59730	92.062	20.17	0.1243	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,302.47090	1,315.042	14.69	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			71.17090	68.242	14.69	0.1175	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,724.71070	1,738.541	15.47	0.9407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			33.41070	31.741	15.47	0.0593	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			339.13570	344.139	17.14	0.3880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			807.83570	797.339	17.14	0.6120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,066.95290	1,078.168	14.90	0.8158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			125.65290	121.368	14.90	0.1842	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			657.96250	666.086	15.63	0.6276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			336.66250	329.286	15.63	0.3724	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			404.42150	410.155	16.70	0.4454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			663.12150	653.355	16.70	0.5546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,848.50650	2,833.783	21.34	0.9281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			49.80650	50.583	21.34	0.0719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,696.16380	1,682.835	19.34	0.8200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			137.46380	139.635	19.34	0.1800	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			536.67300	527.693	16.28	0.4948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			477.97300	484.493	16.28	0.5052	96,898.56	200	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,489.67320	1,502.954	14.85	0.9158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			48.37320	46.154	14.85	0.0842	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			600.61520	608.251	15.81	0.5916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			389.31520	381.451	15.81	0.4084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,802.92280	1,789.397	19.54	0.8353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			124.22280	126.197	19.54	0.1647	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			270.59740	274.760	17.71	0.3228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,009.29740	997.960	17.71	0.6772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,779.90660	3,764.468	22.27	0.9673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			21.20660	21.268	22.27	0.0327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			725.38430	734.063	15.44	0.6670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			284.08430	277.263	15.44	0.3330	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,627.18990	4,611.648	22.56	0.9858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			8.48990	8.448	22.56	0.0142	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			291.71200	296.169	17.52	0.3434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			940.41200	929.369	17.52	0.6566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,750.46930	3,735.042	22.24	0.9664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			21.76930	21.842	22.24	0.0336	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			202.66710	205.825	18.44	0.2526	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,291.36710	1,279.025	18.44	0.7474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,408.32710	3,393.081	21.90	0.9553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			29.62710	29.881	21.90	0.0447	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			277.45440	281.713	17.65	0.3295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			986.15440	974.913	17.65	0.6705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			542.79250	549.923	16.01	0.5527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			451.49250	443.123	16.01	0.4473	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			314.50790	319.228	17.33	0.3651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			873.20790	862.428	17.33	0.6349	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,711.24420	3,695.834	22.20	0.9653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			22.54420	22.634	22.20	0.0347	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			60.69590	61.693	21.01	0.0862	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,619.39590	2,604.893	21.01	0.9138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			529.08950	536.098	16.06	0.5430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			467.78950	459.298	16.06	0.4570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			207.70020	210.934	18.38	0.2580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,266.40020	1,254.134	18.38	0.7420	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,146.38980	3,131.345	21.64	0.9442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			37.68980	38.145	21.64	0.0558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,819.18010	3,803.726	22.31	0.9683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			20.48010	20.526	22.31	0.0317	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,582.60960	4,567.176	23.18	0.9808	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			12.10960	12.276	23.18	0.0192	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			542.93200	534.365	16.36	0.4916	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			492.43200	499.465	16.36	0.5084	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			633.59540	624.798	16.63	0.5287	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			453.29540	460.198	16.63	0.4713	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			512.46290	505.075	16.22	0.4630	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			554.56290	562.875	16.22	0.5370	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			687.13700	697.027	15.92	0.6089	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			400.73700	394.827	15.92	0.3911	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,488.09880	1,476.521	18.87	0.7556	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			214.49880	218.721	18.87	0.2444	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,590.19930	1,578.303	19.09	0.7734	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			196.59930	200.503	19.09	0.2266	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			731.67010	743.188	16.16	0.6019	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			450.07010	445.588	16.16	0.3981	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			475.36050	470.693	16.24	0.4117	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			706.96050	718.293	16.24	0.5883	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			659.69850	670.661	16.39	0.5613	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			528.09850	523.061	16.39	0.4387	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			721.69740	733.142	16.19	0.5965	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			460.09740	455.542	16.19	0.4035	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			402.88110	398.860	16.02	0.3705	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			786.58110	798.560	16.02	0.6295	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,144.74440	2,132.609	20.01	0.8252	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			158.44440	162.309	20.01	0.1748	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,054.99760	1,047.705	17.81	0.6175	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			413.29760	422.105	17.81	0.3825	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,041.63970	1,034.573	17.78	0.6116	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		424.03970	433.073	17.78	0.3884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,002.47610	1,016.464	15.89	0.6766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		376.27610	373.564	15.89	0.3234	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,077.64180	2,066.632	19.74	0.7745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		243.84180	249.532	19.74	0.2255	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,782.31820	1,772.324	19.29	0.7322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,967.99850	3,953.472	23.04	0.9076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		93.87200	96.036	23.06	0.0920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,977.67200	3,963.136	23.06	0.9080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,958.32700	3,943.810	23.03	0.9073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,907.40470	1,896.958	19.48	0.7512	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		273.60470	279.858	19.48	0.2488	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,698.66200	2,686.010	20.65	0.8401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		164.86200	168.910	20.65	0.1599	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		94.19850	96.372	23.04	0.0924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		181.12080	179.889	15.40	0.1919	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		794.94030	807.624	16.50	0.5814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		568.74030	564.724	16.50	0.4186	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		589.06470	599.887	17.30	0.4678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		872.86470	866.987	17.30	0.5322	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		94.52700	96.710	23.03	0.0927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,057.05610	1,050.166	17.74	0.5860	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,729.60830	1,745.361	15.28	0.8765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		103.40830	102.461	15.28	0.1235	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,553.76870	2,541.450	20.44	0.8271	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		179.96870	184.350	20.44	0.1729	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,407.32080	1,422.789	15.40	0.8081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		238.32820	243.910	19.79	0.2211	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		867.83110	881.022	16.27	0.6169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		491.63110	488.122	16.27	0.3831	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		963.08090	976.848	16.00	0.6599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		406.88090	403.948	16.00	0.3401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		503.25610	513.066	17.74	0.4140	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		207.22000	205.785	15.48	0.2121	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,330.64830	2,318.896	20.11	0.8045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		206.84830	211.796	20.11	0.1955	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,617.98030	1,608.603	18.99	0.7053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		334.18030	341.503	18.99	0.2947	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,112.12820	2,101.010	19.79	0.7789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		298.51820	305.224	19.29	0.2678	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		804.32530	817.079	16.47	0.5861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		558.12530	554.179	16.47	0.4139	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		516.69000	513.013	16.34	0.3950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		842.89000	855.913	16.34	0.6050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,333.42000	1,348.685	15.48	0.7879	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	25/04/2018	Foreign Exchange Option	15.00	Put			1,691.19380	1,681.619	18.97	0.6883	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			390.59380	398.419	18.97	0.3117	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,368.97630	2,357.161	20.01	0.7808	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			258.37630	263.961	20.01	0.2192	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,233.26010	1,225.479	17.98	0.5889	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			564.36010	574.279	17.98	0.4111	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,163.03380	1,155.553	17.82	0.5699	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			602.03380	612.353	17.82	0.4301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,846.12960	2,833.239	20.46	0.7925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			271.82960	277.139	20.46	0.2075	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,777.54100	1,767.747	18.93	0.6658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			473.24100	481.647	18.93	0.3342	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			923.30070	935.961	16.83	0.5651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			757.60070	752.061	16.83	0.4349	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,215.71630	1,229.968	16.02	0.6798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			460.01630	456.068	16.02	0.3202	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,572.49730	1,587.831	15.60	0.7818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			266.79730	263.931	15.60	0.2182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,822.76290	2,843.405	13.58	0.9717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.06290	19.505	13.58	0.0283	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,245.45900	1,259.811	15.98	0.6894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			439.75900	435.911	15.98	0.3106	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			897.85190	910.351	16.92	0.5539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			792.15190	786.451	16.92	0.4461	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,269.63880	1,284.073	15.95	0.6971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			423.93880	420.173	15.95	0.3029	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,801.47860	1,791.604	18.98	0.6695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			467.17860	475.504	18.98	0.3305	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			176.93270	179.713	22.59	0.1360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,081.23270	4,065.813	22.59	0.8640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			177.91550	180.724	22.56	0.1368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,062.21550	4,046.824	22.56	0.8632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,092.05210	2,081.192	19.42	0.7113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			397.75210	405.092	19.42	0.2887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			177.42290	180.217	22.57	0.1364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,071.72290	4,056.317	22.57	0.8636	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			967.58860	961.016	17.30	0.4906	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			820.68860	832.516	17.30	0.5094	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,408.57860	1,400.387	18.08	0.5706	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			703.87860	714.487	18.08	0.4294	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,503.30370	1,518.039	16.12	0.7077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			477.30370	472.339	16.12	0.2923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,801.39990	1,790.985	18.80	0.6180	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			647.39990	656.685	18.80	0.3820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			717.59450	727.578	18.44	0.4158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,591.59450	1,581.878	18.44	0.5842	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		714.93710	724.888	18.45	0.4145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,598.93710	1,589.188	18.45	0.5855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,015.10920	3,031.080	13.06	0.9676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		29.10920	25.380	13.06	0.0324	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,795.41410	1,809.768	15.56	0.7834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		309.41410	304.068	15.56	0.2166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,605.26720	2,592.461	19.97	0.7186	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		451.26720	458.161	19.97	0.2814	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,570.81940	1,585.751	16.02	0.7258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		434.81940	430.051	16.02	0.2742	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		720.26920	730.274	18.43	0.4170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,584.26920	1,574.574	18.43	0.5830	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,602.85860	1,592.643	18.51	0.5571	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		845.15860	856.543	18.51	0.4429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		854.30800	866.004	18.78	0.4321	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,758.80800	1,747.804	18.78	0.5679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		851.60410	863.279	18.79	0.4310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,766.10410	1,755.079	18.79	0.5690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		848.90430	860.559	18.80	0.4299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,773.40430	1,762.359	18.80	0.5701	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,784.82810	1,773.291	18.81	0.5468	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		974.82810	987.991	18.81	0.4532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		984.04450	997.381	19.02	0.4437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,936.74450	1,924.281	19.02	0.5563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		981.32350	994.640	19.03	0.4427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,944.02350	1,931.540	19.03	0.5573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		978.61190	991.902	19.04	0.4417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,951.31190	1,938.802	19.04	0.5583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,486.11790	1,504.279	18.01	0.5714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,309.31790	1,298.679	18.01	0.4286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,482.31790	1,500.448	18.02	0.5703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,315.51790	1,304.848	18.02	0.4297	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,478.52240	1,496.620	18.03	0.5692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,321.72240	1,311.020	18.03	0.4308	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		2,000.05400	2,072.965	18.98	0.5845	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,783.55400	1,808.965	18.98	0.4155	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		2,007.83070	2,080.789	18.96	0.5861	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,771.33070	1,796.789	18.96	0.4139	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		2,003.94290	2,076.873	18.97	0.5853	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,777.44290	1,802.873	18.97	0.4147	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,892.01500	1,922.136	19.12	0.4203	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		2,030.61500	2,110.736	19.12	0.5797	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		2,157.78910	2,240.128	19.13	0.5920	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,872.28910	1,901.828	19.13	0.4080	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		2,153.90370	2,236.204	19.14	0.5913	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,878.40370	1,907.904	19.14	0.4087	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,150.01600	2,232.287	19.14	0.5906	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,884.51600	1,913.987	19.14	0.4094	0.00	0	0
<b>Total \$ / R Option</b>												<b>96,898.56</b>	<b>200</b>	<b>3,000,106</b>
<b>Total \$ / R</b>												<b>432,215,038.76</b>	<b>32,726</b>	<b>4,407,171</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Future		13.26770				13.25260			0.0000	265,354.00	20	475
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.45680				13.44130			0.0000	0.00	0	159
\$ / R MAXI On	19/03/2018	Foreign Exchange Future		13.64290				13.62620			0.0000	0.00	0	6
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		13.82390				13.80570			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		14.56560				14.53680			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>265,354.00</b>	<b>20</b>	<b>812</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				325.09590	309.176	19.88	0.0119	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				190,065.09590	188,539.176	19.88	0.9881	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				318.44690	302.957	19.91	0.0116	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				191,058.44690	189,532.956	19.91	0.9884	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				331.89610	315.550	19.84	0.0121	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				189,071.89610	187,545.549	19.84	0.9879	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				38,782.58970	39,337.646	16.81	0.4312	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				69,652.58970	68,657.646	16.81	0.5688	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				38,458.88520	39,010.103	16.83	0.4284	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				70,328.88520	69,330.103	16.83	0.5716	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				39,109.29250	39,667.599	16.78	0.4340	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				68,979.29250	67,987.599	16.78	0.5660	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				65,834.38080	66,989.661	16.99	0.5086	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				75,214.38080	74,699.661	16.99	0.4914	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				65,450.16860	66,601.645	17.00	0.5064	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				75,830.16860	75,311.645	17.00	0.4936	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				66,220.83430	67,379.918	16.97	0.5108	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				74,600.83430	74,089.918	16.97	0.4892	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				80,649.15870	81,831.225	17.24	0.5120	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				93,079.15870	92,441.225	17.24	0.4880	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				80,273.43920	81,452.688	17.26	0.5102	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				93,703.43920	93,062.688	17.26	0.4898	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				81,026.69880	82,212.088	17.23	0.5138	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				92,456.69880	91,822.088	17.23	0.4862	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				148,231.79160	150,044.758	18.02	0.5703	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				131,551.79160	130,484.758	18.02	0.4297	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				147,852.24250	149,662.040	18.03	0.5692	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				132,172.24250	131,102.040	18.03	0.4308	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				148,611.79490	150,427.934	18.01	0.5714	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				130,931.79490	129,867.934	18.01	0.4286	0.00	0	0
<b>Total \$ / R MAXI 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 \$ / R MAXI</b>												<b>265,354.00</b>	<b>20</b>	<b>812</b>
£ / R	On	18/09/2017	Foreign Exchange Future			17.07320		17.09730			0.0000	8,587,819.60	503	192,438
£ / R	On	18/12/2017	Foreign Exchange Future			17.36840		17.39220			0.0000	0.00	0	8,251
£ / R	On	19/03/2018	Foreign Exchange Future			17.66440		17.68790			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.95350		17.97610			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.24500		18.26780			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.14770		19.16640			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>8,587,819.60</b>	<b>503</b>	<b>205,796</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			133.96240	136.436	14.52	0.2934	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			531.26240	509.636	14.52	0.7066	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			795.72040	812.093	16.20	0.8049	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			93.02040	85.293	16.20	0.1951	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,426.20240	1,448.594	17.40	0.9403	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			958.68380	976.671	16.56	0.8554	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			23.50240	21.794	17.40	0.0597	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			64.71490	58.729	16.57	0.1422	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			967.41490	985.529	16.57	0.8578	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			63.46920	57.608	16.59	0.1399	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			976.16920	994.408	16.59	0.8601	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			65.98380	59.871	16.56	0.1446	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.10640	2.181	22.93	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,749.90640	7,773.781	22.93	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.08560	2.159	22.93	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,759.88560	7,783.759	22.93	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.06490	2.138	22.93	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,769.86490	7,793.738	22.93	0.9968	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,155.29360	1,144.925	17.05	0.6029	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			687.39360	700.525	17.05	0.3971	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,150.03520	1,139.711	17.05	0.6011	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			692.13520	705.311	17.05	0.3989	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,160.57050	1,150.157	17.04	0.6046	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			682.67050	695.757	17.04	0.3954	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,165.61900	1,156.549	17.33	0.5390	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,089.51900	1,103.049	17.33	0.4610	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,161.19180	1,152.154	17.33	0.5376	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,095.09180	1,108.654	17.33	0.4624	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,170.06050	1,160.952	17.32	0.5404	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,083.96050	1,097.452	17.32	0.4596	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,323.97790	1,313.930	17.41	0.5355	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,306.17790	1,318.930	17.41	0.4645	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,319.76100	1,309.748	17.41	0.5343	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,311.96100	1,324.748	17.41	0.4657	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,328.25240	1,318.170	17.40	0.5367	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,300.45240	1,313.170	17.40	0.4633	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	18.63	Call			2,032.07670	2,023.474	17.27	0.5926	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,495.67670	1,505.774	17.27	0.4074	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,027.51120	2,018.916	17.27	0.5917	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,501.11120	1,511.216	17.27	0.4083	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,036.66190	2,028.041	17.27	0.5935	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,490.26190	1,500.341	17.27	0.4065	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>8,587,819.60</b>	<b>503</b>	<b>206,796</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12208		0.12075			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12438		0.12301			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12677		0.12536			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13813		0.13650			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.04980	0.072	26.75	0.0003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,925.34980	3,792.072	26.75	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00180	0.003	26.75	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,925.30180	4,792.003	26.75	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.96850	1.349	26.75	0.0046	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,926.26850	2,793.349	26.75	0.9954	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,360.07310	1,475.964	15.19	0.9256	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			59.07310	37.664	15.19	0.0744	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			668.42290	745.885	17.62	0.6566	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			367.42290	307.585	17.62	0.3434	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			298.65630	343.107	19.83	0.3715	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			997.65630	904.807	19.83	0.6285	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			991.57170	1,065.469	17.92	0.6806	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			455.87170	388.169	17.92	0.3194	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			572.18940	633.439	20.06	0.4652	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,036.48940	956.139	20.06	0.5348	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,656.90060	1,759.271	15.69	0.8932	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			121.20060	81.971	15.69	0.1068	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,705.27320	1,805.123	18.89	0.6426	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,055.47320	991.823	18.89	0.3574	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,340.55290	1,425.185	20.32	0.5351	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,690.75290	1,611.885	20.32	0.4649	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,152.34000	2,270.653	16.50	0.7714	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			502.54000	457.353	16.50	0.2286	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
€ / R	On	18/08/2017	Foreign Exchange Future			15.52660		15.49850			0.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Future			15.54050		15.51550			0.0000	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Future			15.60690		15.58140			0.0000	3,308,662.80	212	110,716
€ / R	On	27/09/2017	Foreign Exchange Future			15.63730		15.61160			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.73750		15.71160			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.84170		15.81560			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.90720		15.88090			0.0000	429,494.40	27	33,228
€ / R	On	27/12/2017	Foreign Exchange Future			15.93770		15.91130			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.05800		16.03110			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.21260		16.18570			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.51490		16.48640			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.83570		17.80260			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>3,738,157.20</b>	<b>239</b>	<b>158,252</b>
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Put			352.45150	323.400	8.89	1.0000	0.00	0	0
€ / R	On	18/08/2017	Foreign Exchange Option	15.85	Call			0.95150	0.000	8.89	0.0000	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			46.82980	40.058	14.20	0.1883	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			352.32980	370.558	14.20	0.8117	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,879.97270	3,854.392	27.61	0.9966	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			553.96630	572.452	13.33	0.8077	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			72.56630	65.552	13.33	0.1923	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1.37780	1.296	27.67	0.0034	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,889.97780	3,864.396	27.67	0.9966	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1.38290	1.300	27.74	0.0034	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,899.98290	3,874.400	27.74	0.9966	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1.37270	1.292	27.61	0.0034	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			160.17430	149.666	13.89	0.3145	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			461.77430	476.966	13.89	0.6855	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			268.16860	255.710	14.49	0.3621	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			559.76860	573.210	14.49	0.6379	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			353.53560	339.848	14.76	0.3782	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			659.13560	671.548	14.76	0.6218	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			104.43020	106.466	18.61	0.1300	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,283.53020	2,259.266	18.61	0.8700	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			103.59710	105.613	18.62	0.1291	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,292.69710	2,268.413	18.62	0.8709	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			105.27220	107.327	18.59	0.1310	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,274.37220	2,250.127	18.59	0.8690	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,796.77230	1,820.407	14.38	0.9288	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			45.87230	43.207	14.38	0.0712	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			993.19760	974.471	16.41	0.6396	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			344.09760	351.671	16.41	0.3604	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			326.12960	333.317	16.52	0.3451	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,045.22960	1,026.117	16.52	0.6549	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.90930	6.996	21.73	0.0107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,536.00930	5,509.797	21.73	0.9893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,920.41230	1,944.380	14.72	0.9386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			39.51230	37.180	14.72	0.0614	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			892.14200	874.230	16.18	0.6075	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			383.04200	391.430	16.18	0.3925	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			434.76120	422.956	15.06	0.3942	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			726.06120	740.656	15.06	0.6058	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			546.94930	536.824	15.36	0.4175	0.00	0	193,111
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			778.04930	794.824	15.36	0.5825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			224.30930	220.651	14.76	0.2036	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,542.58180	1,565.785	14.77	0.7946	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			226.88180	223.185	14.77	0.2054	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			221.75350	218.133	14.76	0.2019	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,412.44360	1,434.931	14.85	0.7620	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			276.74360	272.331	14.85	0.2380	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,377.50400	1,399.774	14.87	0.7526	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			291.80400	287.174	14.87	0.2474	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,550.00930	1,573.251	14.76	0.7964	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,557.45350	1,580.733	14.76	0.7981	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,461.91340	1,484.945	15.35	0.6978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			485.51340	480.045	15.35	0.3022	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,474.36390	1,497.511	15.35	0.7011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			477.96390	472.611	15.35	0.2989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,468.12950	1,491.221	15.35	0.6994	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			481.72950	476.321	15.35	0.3006	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,040.03590	2,071.741	16.47	0.6422	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,097.43590	1,096.041	16.47	0.3578	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,035.26570	2,066.892	16.48	0.6411	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,102.66570	1,101.192	16.48	0.3589	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,030.49850	2,062.047	16.48	0.6401	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,107.89850	1,106.347	16.48	0.3599	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>270,269</b>
<b>Total € / R</b>												<b>3,738,157.20</b>	<b>239</b>	<b>428,521</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.49500		10.48980			0.0000	0.00	0	25,521
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.63190		10.62640			0.0000	0.00	0	6,890
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.76680		10.76070			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.89750		10.89080			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.42450		11.41180			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>33,911</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			1.26650	1.198	20.07	0.0062	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,681.46650	1,676.198	20.07	0.9938	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			1.23970	1.173	20.12	0.0060	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,691.43970	1,686.173	20.12	0.9940	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			1.21350	1.148	20.17	0.0059	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,701.41350	1,696.148	20.17	0.9941	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,318.34530	1,313.495	17.20	0.8550	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			73.74030	74.391	17.21	0.1433	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,327.34030	1,322.490	17.21	0.8567	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			75.76250	76.412	17.18	0.1467	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,309.36250	1,304.512	17.18	0.8533	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			74.74530	75.395	17.20	0.1450	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			945.74080	951.424	14.65	0.7657	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			175.04080	174.624	14.65	0.2343	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			938.35060	944.029	14.65	0.7631	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			177.65060	177.229	14.65	0.2369	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			930.98880	936.663	14.65	0.7603	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			180.28880	179.863	14.65	0.2397	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			383.05950	381.496	14.22	0.3655	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			774.99360	780.145	14.21	0.6401	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			374.19360	372.645	14.21	0.3599	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			769.40960	774.556	14.21	0.6373	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			378.60960	377.056	14.21	0.3627	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			763.85950	768.996	14.22	0.6345	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			673.39030	669.046	14.19	0.3882	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,075.00540	1,083.395	14.17	0.6155	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			663.20540	658.895	14.17	0.3845	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,070.08480	1,078.463	14.18	0.6136	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			668.28480	663.963	14.18	0.3864	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,065.19030	1,073.546	14.19	0.6118	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>33,911</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.53390		10.47930			0.0000	1,053,390.00	100	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.69360		10.63820			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.84900		10.79250			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>1,053,390.00</b>	<b>100</b>	<b>2,220</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			11.75550	12.958	15.40	0.0640	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			822.45550	769.058	15.40	0.9360	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			11.39030	12.551	15.45	0.0622	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			832.09030	778.651	15.45	0.9378	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			12.13290	13.379	15.36	0.0660	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			812.83290	759.479	15.36	0.9340	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			400.98170	428.072	14.13	0.5863	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			302.78170	274.472	14.13	0.4137	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			395.99640	422.821	14.14	0.5817	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			307.79640	279.221	14.14	0.4183	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			406.01360	433.371	14.12	0.5908	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			297.81360	269.771	14.12	0.4092	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			901.14560	944.023	14.18	0.7709	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			178.64560	165.023	14.18	0.2291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			893.95140	936.667	14.18	0.7682	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			181.45140	167.667	14.18	0.2318	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			908.37050	951.409	14.18	0.7737	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			175.87050	162.409	14.18	0.2263	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>1,053,390.00</b>	<b>100</b>	<b>2,220</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.81760		13.77200			0.0000	0.00	0	3,008
CHF / R	On	18/12/2017	Foreign Exchange Future			14.09810		14.05050			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.38470		14.33570			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.68000		15.62020			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,158</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			11.04540	13.994	20.99	0.0417	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,629.04540	1,586.394	20.99	0.9583	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			10.89090	13.789	21.03	0.0411	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,638.89090	1,596.189	21.03	0.9589	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			11.20270	14.203	20.94	0.0423	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,619.20270	1,576.603	20.94	0.9577	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			588.96850	612.937	17.83	0.5392	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			568.46850	544.837	17.83	0.4608	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			584.50890	608.365	17.85	0.5365	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			574.00890	550.265	17.85	0.4635	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			593.45910	617.541	17.82	0.5420	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			562.95910	539.441	17.82	0.4580	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			845.90670	872.824	17.25	0.5756	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			660.20670	638.124	17.25	0.4244	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			841.31430	868.134	17.27	0.5735	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			665.61430	643.434	17.27	0.4265	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			850.52150	877.536	17.24	0.5777	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			654.82150	632.836	17.24	0.4223	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			953.45750	945.239	16.69	0.3494	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,843.63840	1,895.171	16.68	0.6529	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			943.43840	935.171	16.68	0.3471	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,838.64130	1,890.198	16.69	0.6518	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			948.44130	940.198	16.69	0.3482	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,833.65750	1,885.239	16.69	0.6506	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>4,158</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98460		1.98040			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00260		1.99690			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01870		2.01210			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01350		2.00470			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			19.74560	20.422	17.36	0.0496	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,815.74560	1,774.422	17.36	0.9504	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			26.52420	27.365	16.85	0.0655	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,622.52420	1,581.365	16.85	0.9345	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			22.86630	23.617	17.11	0.0570	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,718.86630	1,677.617	17.11	0.9430	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			498.04150	474.818	15.51	0.3663	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			911.56960	944.017	15.56	0.6118	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			542.56960	518.017	15.56	0.3882	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,024.80600	1,059.902	15.47	0.6554	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			455.80600	433.902	15.47	0.3446	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			967.04150	1,000.818	15.51	0.6337	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,417.48390	1,464.464	15.90	0.6666	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			596.48390	577.464	15.90	0.3334	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,359.44320	1,405.348	15.94	0.6508	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			638.44320	618.348	15.94	0.3492	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,477.24370	1,525.282	15.87	0.6823	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			556.24370	538.282	15.87	0.3177	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,927.31620	1,977.968	16.83	0.5743	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,680.31620	1,642.968	16.83	0.4257	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,882.82390	1,932.583	16.85	0.5657	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,735.82390	1,697.583	16.85	0.4343	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,972.72470	2,024.261	16.80	0.5830	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,625.72470	1,589.261	16.80	0.4170	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			2.10220		2.09930			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14370		2.14060			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41020		2.40670			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,419.71080	1,445.155	15.39	0.9434	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			26.71080	23.155	15.39	0.0566	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,324.82180	1,349.597	15.09	0.9331	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			31.82180	27.597	15.09	0.0669	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,515.42160	1,541.438	15.70	0.9521	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			22.42160	19.438	15.70	0.0479	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			299.41960	288.492	15.64	0.2411	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,652.74010	1,673.981	15.61	0.7922	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			246.74010	236.981	15.61	0.2078	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,578.17490	1,598.837	15.62	0.7758	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			272.17490	261.837	15.62	0.2242	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,505.41960	1,525.492	15.64	0.7589	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,522.52060	3,548.683	16.80	0.7247	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,055.52060	1,046.684	16.80	0.2753	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,648.54930	3,675.030	16.76	0.7385	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			981.54930	973.030	16.76	0.2615	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,582.70370	3,609.023	16.76	0.7318	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,015.70370	1,007.023	16.76	0.2682	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69750		1.69550			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72550		1.72350			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75230		1.74990			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87670		1.87310			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			3.70310	3.596	19.74	0.0110	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,448.70310	2,428.596	19.74	0.9890	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			3.27460	3.171	20.08	0.0096	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,548.27460	2,528.170	20.08	0.9904	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			2.90680	2.806	20.42	0.0085	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,647.90680	2,627.806	20.42	0.9915	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			469.92530	475.976	16.76	0.4151	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			934.92530	920.976	16.76	0.5849	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			439.37380	445.415	16.92	0.3940	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,004.37380	990.415	16.92	0.6060	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			502.52970	508.599	16.60	0.4371	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			867.52970	853.599	16.60	0.5629	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			929.07660	945.736	16.60	0.5473	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			830.07660	822.736	16.60	0.4527	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			886.14120	902.209	16.70	0.5295	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			887.14120	879.209	16.70	0.4705	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			973.88380	991.120	16.50	0.5654	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			774.88380	768.120	16.50	0.4346	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,224.74310	2,251.752	16.99	0.6443	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,193.74310	1,184.752	16.99	0.3557	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,320.56170	2,348.664	16.82	0.6633	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,089.56170	1,081.664	16.82	0.3367	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,272.07760	2,299.640	16.90	0.6538	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,141.07760	1,132.640	16.90	0.3462	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/09/2017	Foreign Exchange Future			0.12780		0.12750			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12720		0.12700			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12610		0.12620			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12590			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12450		0.12050			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			1.67350		1.67140			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70050		1.69840			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72740		1.72520			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86530		1.86190			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.70810		9.66750			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.82990		9.78870			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.95030		9.90790			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.53870		10.48900			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			928.95180	890.293	17.14	0.9568	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			6.94140	8.946	17.05	0.0458	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			909.44140	870.846	17.05	0.9542	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			6.69220	8.664	17.10	0.0445	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			919.19220	880.564	17.10	0.9555	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			6.45180	8.393	17.14	0.0432	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			340.29160	360.948	15.50	0.5269	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			361.59160	341.048	15.50	0.4731	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			336.04510	356.265	15.51	0.5224	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			367.34510	346.365	15.51	0.4776	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			344.58350	365.678	15.49	0.5314	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			355.88350	335.778	15.49	0.4686	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			712.73190	743.047	15.21	0.6922	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			254.83190	242.747	15.21	0.3078	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			706.59670	736.806	15.22	0.6889	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			258.69670	246.506	15.22	0.3111	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			718.90320	749.638	15.21	0.6954	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			251.00320	239.338	15.21	0.3046	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,139.68010	1,172.450	15.04	0.6553	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			570.68010	553.750	15.04	0.3447	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,134.16440	1,166.854	15.04	0.6534	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			575.16440	558.153	15.04	0.3466	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,145.22120	1,178.062	15.03	0.6571	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	14/06/2019	Foreign Exchange Option	9.91	Put			566.22120	549.362	15.03	0.3429	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29750		1.29330			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31100		1.30680			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32410		1.31990			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34830		1.34410			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			767.00000	725.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			867.00000	825.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			667.00000	625.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			68.00000	110.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	10.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			132.00000	90.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			199.00000	241.000		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			99.00000	141.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	41.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			1.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			241.00000	283.000		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			141.00000	183.000		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			341.00000	383.000		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			1.28680		1.29010			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29070		1.29390			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29480		1.29810			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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.17630		1.17570			0.0000	6,249,681.90	5,313	17
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18210		1.18150			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18840		1.18780			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>6,249,681.90</b>	<b>5,313</b>	<b>17</b>
<b>Total QUANTO € / \$</b>												<b>6,249,681.90</b>	<b>5,313</b>	<b>17</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,444.88000		23,387.44000			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			9.73160		9.71380			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.75640		10.72860			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			184.70630	193.031	12.66	0.6082	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			110.90630	101.431	12.66	0.3918	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			179.21330	187.337	12.68	0.5973	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			115.41330	105.737	12.68	0.4027	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			190.31010	198.835	12.64	0.6191	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			106.51010	97.235	12.64	0.3809	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,253.55820	1,273.865	15.10	0.6771	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			524.95820	517.465	15.10	0.3229	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,247.83470	1,268.084	15.11	0.6753	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			529.23470	521.684	15.11	0.3247	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,259.30180	1,279.660	15.10	0.6789	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			520.70180	513.260	15.10	0.3211	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			3.74080		3.73710			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.65550		3.65160			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.43710		3.44790			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			191.90360	195.145	12.41	0.9287	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			4.80360	4.345	12.41	0.0713	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			182.70960	185.885	12.36	0.9183	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			5.60960	5.085	12.36	0.0817	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			201.50500	204.755	12.64	0.9352	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			4.40500	3.955	12.64	0.0648	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			230.51720	233.054	14.28	0.6557	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			98.91720	97.554	14.28	0.3443	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			224.37270	226.892	14.27	0.6461	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			102.77270	101.392	14.27	0.3539	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			236.75880	239.315	14.29	0.6652	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			95.15880	93.815	14.29	0.3348	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			254.26950	249.333	15.45	0.4960	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			326.36950	332.233	15.45	0.5040	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			250.24910	245.406	15.46	0.4906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			332.34910	338.306	15.46	0.5094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			246.28160	241.533	15.47	0.4853	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			338.38160	344.433	15.47	0.5147	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			1.45690		1.44740			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43140		1.42200			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40930		1.39480			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.27640		1.21470			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>452 012 542.90</b>	<b>38,701</b>	<b>1,814,967</b>
<b>Total Options</b>												<b>96 898.56</b>	<b>200</b>	<b>3,271,375</b>
<b>Grand Total:</b>												<b>452,109,441.46</b>	<b>38,901</b>	<b>5,086,342</b>