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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/08/2017 Foreign Exchange Future			13.04840		13.07710			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.04840		13.07710			0.0000	2,635,776.80	202	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.04840		13.07900			0.0000	0.00	0	6,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.05030		13.08090			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.05770		13.08830			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.06150		13.09240			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.08590		13.11700			0.0000	248,828,388.50	19,015	739,469
\$ / R On 26/09/2017 Foreign Exchange Future			13.10370		13.13490			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.10590		13.13710			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.10810		13.13930			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.11040		13.14160			0.0000	0.00	0	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.13870		13.17000			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.15900		13.19030			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.16710		13.19840			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.19330		13.22460			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.20140		13.23270			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.23160		13.26290			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.23560		13.26690			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.26510		13.29670			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.27100		13.30260			0.0000	46,236,164.00	3,484	129,981
\$ / R On 22/12/2017 Foreign Exchange Future			13.27890		13.31060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/12/2017	Foreign Exchange Future			13.28880		13.32050			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.30060		13.33240			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.31440		13.34630			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.35770		13.39000			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.35970		13.39200			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.38330		13.41580			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.38730		13.41980			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.45020		13.48290			0.0000	67,587,255.00	5,025	90,812
\$ / R	On	25/04/2018	Foreign Exchange Future			13.52290		13.55540			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.55430		13.58680			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.56220		13.59470			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.62800		13.66040			0.0000	8,871,828.00	651	101,977
\$ / R	On	02/07/2018	Foreign Exchange Future			13.65490		13.68720			0.0000	0.00	0	255
\$ / R	On	20/07/2018	Foreign Exchange Future			13.68940		13.72160			0.0000	13,689,400.00	1,000	2,000
\$ / R	On	13/08/2018	Foreign Exchange Future			13.73530		13.76760			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.80500		13.83730			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.92240		13.95440			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.98630		14.01820			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.11190		14.14350			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.17990		14.21140			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.36120		14.39230			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.21340		15.24910			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.32460		15.36100			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.44060		15.47780			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>387,848,812.30</b>	<b>29,377</b>	<b>1,356,219</b>
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			426.55450	451.753	23.72	0.9969	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			3.65450	0.153	23.72	0.0031	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,763.09100	3,791.600	42.32	1.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.19100	0.000	42.32	0.0000	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			59.65800	49.273	12.58	0.5034	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			86.75800	47.673	12.58	0.4966	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			42.44620	32.446	13.64	0.3108	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			151.44620	110.846	13.64	0.6892	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			378.96330	406.316	18.52	0.9390	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			9.86330	6.616	18.52	0.0610	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			55.96210	50.951	13.49	0.3895	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			136.86210	101.251	13.49	0.6105	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			343.41730	309.302	16.43	0.9134	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			12.51730	9.001	16.43	0.0866	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			234.77550	251.641	13.52	0.7977	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			43.07550	29.341	13.52	0.2023	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			4.72950	3.691	15.34	0.0287	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			647.12950	615.192	15.34	0.9713	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			176.74780	185.528	12.96	0.5369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			163.74780	141.428	12.96	0.4631	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		219.08340	229.754	13.24	0.6016	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		19.67980	18.123	12.34	0.0980	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		921.11290	889.200	14.32	0.9802	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		4.11290	3.300	14.32	0.0198	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		838.69650	865.360	16.15	0.9466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		15.69650	11.260	16.15	0.0534	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		861.79840	829.779	13.81	0.9764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.32700	0.128	29.24	0.0005	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		286.66030	300.062	13.65	0.6842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		103.66030	85.962	13.65	0.3158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		40.65080	30.792	14.98	0.1323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		553.65080	574.892	14.98	0.8677	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		536.67980	504.023	12.34	0.9020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		616.23490	638.763	15.26	0.8914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		707.57220	731.955	15.65	0.9188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		24.57220	17.855	15.65	0.0812	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,435.44060	1,465.866	18.57	0.9908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		2.44060	1.766	18.57	0.0092	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,383.32700	3,414.228	29.24	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		4.42330	3.174	17.55	0.0163	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,604.64870	1,635.301	19.43	0.9938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		1.64870	1.201	19.43	0.0062	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,385.75290	1,416.090	18.31	0.9897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		2.75290	1.990	18.31	0.0103	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		33.23490	24.663	15.26	0.1086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		0.91390	0.677	20.86	0.0034	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		628.08390	595.489	12.24	0.9423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		11.08390	9.589	12.24	0.0577	0.00	0	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		159.52620	137.471	13.00	0.4535	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		182.52620	191.571	13.00	0.5465	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,217.42330	1,247.274	17.55	0.9837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		52.48530	52.444	12.54	0.2268	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,119.55410	1,087.912	16.02	0.9885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		2.55410	2.012	16.02	0.0115	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		442.02750	460.501	14.45	0.8109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		59.02750	46.401	14.45	0.1891	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,883.91390	1,914.777	20.86	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.29020	0.172	26.23	0.0008	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,089.75120	1,118.916	17.08	0.9758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		6.75120	4.816	17.08	0.0242	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,883.37960	3,914.206	32.24	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.37960	0.106	32.24	0.0004	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		369.48530	338.344	12.54	0.7732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,355.96230	1,386.240	18.16	0.9889	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,574.76350	1,605.383	19.28	0.9934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		1.76350	1.283	19.28	0.0066	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			232.09270	205.599	12.74	0.5913	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			115.09270	119.699	12.74	0.4087	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,883.29020	2,914.272	26.23	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.03390	0.006	32.54	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			78.41030	63.348	14.05	0.2461	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			361.41030	377.448	14.05	0.7539	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,913.38320	3,944.205	32.42	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.38320	0.105	32.42	0.0004	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			2.96230	2.140	18.16	0.0111	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,109.32560	1,138.614	17.15	0.9772	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,683.35670	3,714.213	31.04	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.35670	0.113	31.04	0.0005	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,883.00000	986,914.100	32.54	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	32.54	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,883.03390	4,914.106	32.54	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.31840	0.135	28.64	0.0006	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			4.56940	3.277	17.51	0.0168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,207.56940	1,237.377	17.51	0.9832	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			28.78350	21.046	15.47	0.0941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			661.78350	685.146	15.47	0.9059	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			6.32560	4.514	17.15	0.0228	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,253.17440	4,284.141	32.54	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			408.88400	377.095	12.49	0.8114	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			41.88400	41.195	12.49	0.1886	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			27.88940	20.366	15.50	0.0914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			670.88940	694.466	15.50	0.9086	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,283.31840	3,314.235	28.64	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.17010	0.040	32.54	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,263.17010	4,294.140	32.54	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.16580	0.039	32.54	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,273.16580	4,304.138	32.54	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.17440	0.041	32.54	0.0002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			1,983.75240	2,014.662	21.37	0.9972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			90.22170	73.861	13.85	0.2793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			323.22170	337.961	13.85	0.7207	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			591.04500	558.383	12.28	0.9280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			14.04500	12.483	12.28	0.0720	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			99.76280	103.189	12.70	0.3697	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			377.10500	393.648	14.13	0.7663	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			74.10500	59.548	14.13	0.2337	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			155.39530	133.609	13.04	0.4441	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			188.39530	197.709	13.04	0.5559	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.75240	0.562	21.37	0.0028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			1.57700	1.150	19.53	0.0059	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			800.85250	826.945	16.00	0.9398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			17.85250	12.845	16.00	0.0602	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	18/09/2017	Foreign Exchange Option	13.25	Call			118.89210	99.832	13.44	0.3556	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			251.89210	263.932	13.44	0.6444	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			256.76280	229.089	12.70	0.6303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			62.49520	49.401	14.37	0.1995	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			571.37760	593.001	15.06	0.8750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			38.37760	28.901	15.06	0.1250	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			79.48540	81.364	12.64	0.3131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			296.48540	267.263	12.64	0.6869	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,624.57700	1,655.250	19.53	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			14.87890	13.308	12.29	0.0759	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			716.80400	741.377	15.68	0.9212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			23.80400	17.277	15.68	0.0788	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			871.67490	839.674	13.90	0.9771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			4.67490	3.774	13.90	0.0229	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			425.49520	443.501	14.37	0.8005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			136.08340	115.654	13.24	0.3984	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			895.93070	923.344	16.36	0.9555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			12.93070	9.244	16.36	0.0445	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,138.73720	1,168.199	17.26	0.9792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			5.73720	4.099	17.26	0.0208	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			581.87890	549.208	12.29	0.9241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			4.79840	3.879	13.81	0.0236	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			401.06390	418.350	14.25	0.7840	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			68.06390	54.250	14.25	0.2160	0.00	0	4,375
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			326.26630	342.044	14.11	0.6593	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			131.16630	115.744	14.11	0.3407	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			456.29260	475.460	14.84	0.7502	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			93.39260	81.360	14.84	0.2498	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,993.94040	4,025.177	33.32	0.9971	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			1.04040	1.077	33.32	0.0029	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			234.20800	246.908	13.68	0.5467	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			193.50800	175.008	13.68	0.4533	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			277.88700	254.318	13.35	0.5772	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			156.28700	163.918	13.35	0.4228	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			330.52600	344.121	14.30	0.5735	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			220.52600	202.821	14.30	0.4265	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,642.68040	1,670.936	18.16	0.9480	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			22.98040	19.936	18.16	0.0520	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			896.79810	919.922	16.49	0.8229	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			87.09810	78.922	16.49	0.1771	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			454.60500	429.406	13.71	0.6438	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			176.20500	182.306	13.71	0.3562	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			502.24360	518.779	15.10	0.6470	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			200.64360	185.879	15.10	0.3530	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,253.21820	4,284.318	25.30	0.9965	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.61820	1.418	25.30	0.0035	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			986.41120	1,010.034	16.84	0.8335	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			84.81120	77.134	16.84	0.1665	0.00	0	1,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			428.91430	441.569	14.86	0.5619	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			293.51430	274.869	14.86	0.4381	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			893.41410	913.569	16.58	0.7626	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			146.11410	134.969	16.58	0.2374	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			546.82750	558.878	15.35	0.5879	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			309.72750	290.478	15.35	0.4121	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,478.59060	4,509.956	21.36	0.9963	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.49060	1.556	21.36	0.0037	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			570.92400	583.258	15.50	0.5950	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			307.82400	288.858	15.50	0.4050	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			592.90540	604.730	15.76	0.5740	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			359.60540	339.830	15.76	0.4260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			8.47730	5.002	20.14	0.0103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,995.87730	4,024.002	20.14	0.9897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			139.19930	129.453	18.21	0.1853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,436.59930	1,458.453	18.21	0.8147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			8.37370	4.926	20.14	0.0101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,005.77370	4,033.926	20.14	0.9899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			784.27040	799.077	16.38	0.6500	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			286.87040	270.077	16.38	0.3500	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,463.00310	1,484.799	18.27	0.8193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			135.60310	125.799	18.27	0.1807	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			8.26070	4.852	20.14	0.0100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,015.66070	4,043.852	20.14	0.9900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			371.53080	378.041	14.93	0.4396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			524.13080	499.041	14.93	0.5604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			549.10700	523.603	14.86	0.5788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			346.50700	352.603	14.86	0.4212	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,263.49920	1,283.871	17.76	0.7826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			166.09920	154.870	17.76	0.2174	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			509.59280	484.759	14.98	0.5495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			386.99280	393.759	14.98	0.4505	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			495.39190	470.815	15.03	0.5386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			402.79190	409.815	15.03	0.4614	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			115.86810	107.049	18.58	0.1567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,613.26810	1,636.049	18.58	0.8433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,003.83160	973.626	13.90	0.8212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			101.23160	102.626	13.90	0.1788	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			414.88900	393.421	15.44	0.4720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			512.28900	522.421	15.44	0.5280	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			424.37130	431.743	15.09	0.4758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			476.97130	452.743	15.09	0.5242	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			817.55620	788.897	14.14	0.7424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			164.95620	167.897	14.14	0.2576	0.00	0	1,819

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,894.55250	1,919.151	19.14	0.8791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			87.15250	80.151	19.14	0.1209	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,258.94650	2,285.324	19.86	0.9125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			61.54650	56.324	19.86	0.0875	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,158.88770	1,128.365	13.75	0.8711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			66.28770	67.365	13.75	0.1289	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,577.78300	1,546.641	14.18	0.9439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			25.18300	25.641	14.18	0.0561	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			259.27250	243.660	16.64	0.3213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			866.67250	882.660	16.64	0.6787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			926.75500	896.759	13.98	0.7914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			124.15500	125.759	13.98	0.2086	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			539.00320	513.664	14.89	0.5714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			356.40320	362.664	14.89	0.4286	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			314.58420	296.664	16.15	0.3779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			711.98420	725.664	16.15	0.6221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,967.35650	2,993.943	20.47	0.9576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			29.95650	24.943	20.47	0.0424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,793.74980	1,817.746	18.94	0.8675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			96.34980	88.746	18.94	0.1325	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			575.77760	587.111	15.68	0.5610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			378.37760	358.111	15.68	0.4390	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,341.68460	1,310.897	13.59	0.9154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			39.08460	39.897	13.59	0.0846	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			486.10860	461.705	15.06	0.5314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			413.50860	420.705	15.06	0.4686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,903.76570	1,928.415	19.16	0.8802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			86.36570	79.416	19.16	0.1198	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			202.50090	189.426	17.26	0.2594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,079.90090	1,098.426	17.26	0.7406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,906.86750	3,934.769	20.16	0.9883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			9.46750	5.769	20.16	0.0117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			601.92420	575.623	14.70	0.6157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			299.32420	304.623	14.70	0.3843	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,760.26960	4,790.490	20.14	0.9966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.86960	1.490	20.14	0.0034	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			219.81030	205.910	17.05	0.2787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,007.21030	1,024.909	17.05	0.7213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,877.22190	3,905.059	20.17	0.9878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			9.82190	6.059	20.17	0.0122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			148.01700	137.774	18.05	0.1959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,375.41700	1,396.774	18.05	0.8041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,532.43120	3,559.563	20.28	0.9800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			15.03120	10.563	20.28	0.0200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			208.10240	194.756	17.19	0.2657	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,055.50240	1,073.756	17.19	0.7343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			434.38840	412.318	15.33	0.4890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			481.78840	491.318	15.33	0.5110	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			238.70520	223.944	16.85	0.2993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			936.10520	952.944	16.85	0.7007	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,837.71440	3,865.465	20.18	0.9870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			10.31440	6.465	20.18	0.0130	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			39.57530	34.806	20.55	0.0564	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,736.97530	2,763.806	20.55	0.9436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			422.58530	400.878	15.40	0.4788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			499.98530	509.878	15.40	0.5212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			151.98620	141.524	17.99	0.2007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,349.38620	1,370.524	17.99	0.7993	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,268.17710	3,294.909	20.37	0.9713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			20.77710	15.909	20.37	0.0287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,946.41430	3,974.403	20.14	0.9890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			9.01430	5.403	20.14	0.0110	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			582.31400	593.469	15.77	0.5562	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			392.91400	372.369	15.77	0.4438	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,714.88570	4,744.180	21.17	0.9938	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			5.48570	3.080	21.17	0.0062	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			679.66630	692.167	16.07	0.5931	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			360.16630	340.967	16.07	0.4069	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			548.65810	558.568	15.62	0.5235	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			451.05810	429.168	15.62	0.4765	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,680.84950	1,703.089	18.70	0.8224	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			147.14950	137.489	18.70	0.1776	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			573.29000	548.001	15.25	0.5555	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			426.99000	433.601	15.25	0.4445	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,576.11810	1,597.540	18.49	0.8062	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			162.41810	151.940	18.49	0.1938	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			610.95580	585.441	15.57	0.5460	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			490.95580	497.741	15.57	0.4540	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			620.17540	594.501	15.54	0.5519	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			480.17540	486.801	15.54	0.4481	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			507.35670	514.378	15.62	0.4628	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			597.35670	572.078	15.62	0.5372	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			553.94850	530.144	15.80	0.5084	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			563.94850	572.444	15.80	0.4916	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,248.30580	2,273.235	19.69	0.8634	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			120.30580	112.935	19.69	0.1366	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			429.41920	435.214	15.39	0.4179	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			671.41920	644.914	15.39	0.5821	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,123.07080	1,139.155	17.40	0.6704	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			338.87080	322.455	17.40	0.3296	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,108.88950	1,124.672	17.37	0.6644	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			348.68950	331.972	17.37	0.3356	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			0.00000	1,005.438	17.06	0.5992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			104.15310	104.530	14.58	0.1348	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,807.64980	2,834.204	20.42	0.8705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			130.54980	124.404	20.42	0.1295	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,270.94940	1,240.391	14.77	0.7862	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			188.04940	190.191	14.77	0.2138	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			689.21280	665.075	16.02	0.5363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			524.18240	531.700	15.79	0.4261	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			501.33390	482.047	16.91	0.4194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			928.43390	941.847	16.91	0.5806	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			424.27400	407.670	17.39	0.3659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,121.37400	1,137.470	17.39	0.6341	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,587.05310	1,554.730	14.58	0.8652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			165.53390	157.668	19.85	0.1605	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,660.17790	2,686.018	20.19	0.8593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			143.07790	136.218	20.19	0.1407	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,209.18740	2,232.880	19.50	0.8166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			192.08740	183.080	19.50	0.1834	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			757.08240	731.900	15.79	0.5739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			595.02450	603.448	15.99	0.4588	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			846.52140	820.130	15.51	0.6201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			433.62140	439.930	15.51	0.3799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,199.01820	1,168.718	14.84	0.7634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			216.11820	218.518	14.84	0.2366	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,432.63390	2,457.468	19.85	0.8395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			196.76570	187.562	19.45	0.1874	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,702.71000	1,723.118	18.69	0.7485	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			275.61000	263.318	18.69	0.2515	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,870.62780	1,892.245	18.96	0.7740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			243.52780	232.445	18.96	0.2260	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			697.92450	673.648	15.99	0.5412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			550.90020	558.766	15.87	0.4388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			733.80020	708.966	15.87	0.5612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			883.74750	856.904	15.40	0.6383	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			400.84750	406.704	15.40	0.3617	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,173.86570	2,197.362	19.45	0.8126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.00000	455.638	17.06	0.4008	349,474.58	767	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			75.68080	72.286	23.09	0.0746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,092.78080	4,122.086	23.09	0.9254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			75.41880	71.756	23.09	0.0741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,102.51880	4,131.556	23.09	0.9259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			606.31280	614.875	16.02	0.4637	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			75.94290	72.543	23.07	0.0748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,083.04290	4,112.343	23.07	0.9252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,999.23400	2,021.696	19.17	0.7914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			222.13400	211.896	19.17	0.2086	0.00	0	2,500

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	15.81	Put			2,467.77850	2,492.557	19.80	0.8140	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			213.17850	205.457	19.80	0.1860	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,773.78310	1,795.047	18.73	0.7279	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			329.18310	317.947	18.73	0.2721	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,299.51520	1,318.034	17.74	0.6305	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			486.31520	472.334	17.74	0.3695	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,225.74800	1,243.568	17.56	0.6116	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			520.44800	505.768	17.56	0.3884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,096.12110	1,073.342	15.70	0.6473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			485.72110	495.342	15.70	0.3527	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,948.03750	2,974.052	20.30	0.8208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			228.43750	222.052	20.30	0.1792	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,123.08910	1,099.998	15.63	0.6578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			462.68910	471.998	15.63	0.3422	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,857.02530	1,879.833	18.75	0.7017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			407.42530	397.833	18.75	0.2983	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			821.04090	801.969	16.57	0.5273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			800.64090	813.969	16.57	0.4727	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,881.24160	1,904.144	18.79	0.7053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			401.64160	392.144	18.79	0.2947	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,437.99100	1,412.732	15.22	0.7583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			277.59100	284.732	15.22	0.2417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,681.63210	2,652.792	13.70	0.9644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.23210	24.792	13.70	0.0356	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,178.63050	2,202.607	19.23	0.7452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			339.03050	330.607	19.23	0.2548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			797.14650	778.531	16.65	0.5157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			836.74650	850.531	16.65	0.4843	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,145.10050	1,121.753	15.57	0.6662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			444.70050	453.753	15.57	0.3338	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			150.08700	144.301	22.52	0.1165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,189.68700	4,216.301	22.52	0.8835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			149.67410	143.889	22.53	0.1162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,199.27410	4,225.889	22.53	0.8838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			150.50180	144.713	22.50	0.1168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,180.10180	4,206.713	22.50	0.8832	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,019.29740	1,035.498	17.07	0.5286	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			726.49740	710.398	17.07	0.4714	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			912.68350	927.853	16.83	0.4884	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			834.28350	817.253	16.83	0.5116	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,475.46000	1,496.285	17.94	0.6055	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			623.06000	611.585	17.94	0.3945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,440.85300	1,419.288	15.75	0.6999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			453.55300	464.288	15.75	0.3001	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,857.82120	2,831.853	12.73	0.9643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			20.52120	26.853	12.73	0.0357	0.00	0	750

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	15.14	Put		1,875.29810	1,898.148	18.67	0.6501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		572.59810	563.148	18.67	0.3499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,665.79360	1,643.215	15.49	0.7592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		328.49360	338.215	15.49	0.2408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,695.70580	2,721.093	19.84	0.7470	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		393.00580	386.093	19.84	0.2530	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		634.52670	623.784	18.31	0.3816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,667.22670	1,688.784	18.31	0.6184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		639.43420	628.587	18.28	0.3841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,652.13420	1,673.587	18.28	0.6159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,375.21130	1,353.929	15.83	0.6808	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		497.91130	508.929	15.83	0.3192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		636.97200	626.183	18.29	0.3828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,659.67200	1,681.183	18.29	0.6172	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,667.49530	1,687.603	18.38	0.5875	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		761.89530	750.003	18.38	0.4125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		768.90220	757.363	18.69	0.4011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,840.70220	1,861.063	18.69	0.5989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		773.92100	762.300	18.67	0.4033	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,825.72100	1,846.000	18.67	0.5967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		771.40970	759.826	18.68	0.4022	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,833.20970	1,853.526	18.68	0.5978	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,848.91880	1,868.170	18.71	0.5737	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		892.41880	880.071	18.71	0.4263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		898.81860	886.756	18.95	0.4160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,017.41860	2,036.856	18.95	0.5840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		903.90250	891.770	18.93	0.4180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,002.50250	2,021.870	18.93	0.5820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		901.35590	889.259	18.94	0.4170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,009.95590	2,029.359	18.94	0.5830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,381.05660	1,365.305	17.94	0.5457	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,368.75660	1,384.105	17.94	0.4543	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,388.24850	1,372.819	17.92	0.5479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,355.94850	1,371.619	17.92	0.4521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,384.65030	1,369.056	17.93	0.5468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,362.35030	1,377.856	17.93	0.4532	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,950.75510	1,931.373	18.94	0.5664	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,871.65510	1,887.973	18.94	0.4336	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,947.02460	1,927.651	18.94	0.5656	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,877.92460	1,894.251	18.94	0.4344	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,954.49430	1,935.105	18.93	0.5672	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,865.39430	1,881.705	18.93	0.4328	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,994.57520	2,010.740	19.09	0.4388	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,985.57520	1,965.340	19.09	0.5612	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		2,104.42680	2,083.573	19.13	0.5725	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,986.62680	2,002.973	19.13	0.4275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,111.92930	2,091.043	19.12	0.5740	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,974.12930	1,990.443	19.12	0.4260	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,108.16870	2,087.298	19.13	0.5732	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,980.36870	1,996.698	19.13	0.4268	0.00	0	0
<b>Total \$ / R Option</b>												<b>349,474.58</b>	<b>767</b>	<b>2,901,291</b>
<b>Total \$ / R</b>												<b>388,198,286.88</b>	<b>30,144</b>	<b>4,257,510</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.08590		13.11700			0.0000	157,030.80	12	546
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.27100		13.30260			0.0000	132,710.00	10	175
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.45020		13.48290			0.0000	0.00	0	6
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.62800		13.66040			0.0000	0.00	0	172
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.98630		14.39230			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>289,740.80</b>	<b>22</b>	<b>899</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				68.48910	51.345	21.63	0.0026	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				203,368.48910	206,461.345	21.63	0.9974	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				67.22880	50.441	21.68	0.0025	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				204,367.22880	207,460.441	21.68	0.9975	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				69.77860	52.267	21.58	0.0026	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				202,369.77860	205,462.267	21.58	0.9974	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				30,039.94440	28,304.880	16.27	0.3637	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				74,779.94440	76,204.880	16.27	0.6363	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				29,764.28070	28,040.271	16.29	0.3610	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				75,504.28070	76,940.271	16.29	0.6390	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				30,318.21930	28,571.788	16.24	0.3665	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				74,058.21930	75,471.788	16.24	0.6335	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				56,424.89310	54,322.005	16.58	0.4606	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				80,134.89310	81,302.005	16.58	0.5394	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				56,074.18520	53,980.826	16.59	0.4584	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				80,784.18520	81,960.826	16.59	0.5416	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				56,777.42300	54,665.399	16.56	0.4629	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				79,487.42300	80,645.399	16.56	0.5371	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				71,193.01870	69,508.068	16.99	0.4731	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				98,153.01870	99,708.068	16.99	0.5269	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				70,844.57340	69,167.578	17.01	0.4713	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				98,804.57340	100,367.578	17.01	0.5287	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				71,543.26780	69,850.347	16.98	0.4749	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				97,503.26780	99,050.347	16.98	0.5251	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				138,465.02660	117,222.986	17.93	0.5030	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				136,235.02660	155,592.986	17.93	0.4970	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				138,105.65960	116,889.567	17.94	0.5019	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				136,875.65960	156,259.567	17.94	0.4981	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				138,824.84710	117,557.532	17.92	0.5041	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				135,594.84710	154,927.532	17.92	0.4959	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>289,740.80</b>	<b>22</b>	<b>899</b>
£ / R	On	18/09/2017	Foreign Exchange Future			16.92430		16.90290			0.0000	6,837,417.20	404	191,055
£ / R	On	31/10/2017	Foreign Exchange Future			17.06560		17.04360			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.21550		17.19320			0.0000	0.00	0	8,366
£ / R	On	19/03/2018	Foreign Exchange Future			17.50330		17.48170			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.78840		17.76560			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.07360		18.05020			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			18.97190		18.94520			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>6,837,417.20</b>	<b>404</b>	<b>204,571</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			142.96640	126.359	13.71	0.3365	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			345.86640	350.659	13.71	0.6635	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			926.87800	901.291	15.44	0.9105	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			29.77800	25.592	15.44	0.0895	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,604.86290	1,582.483	18.60	0.9758	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,107.31840	1,083.018	16.30	0.9385	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			7.76290	6.783	18.60	0.0242	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			19.81840	16.975	16.34	0.0603	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,116.91840	1,092.675	16.34	0.9397	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			19.42770	16.641	16.39	0.0591	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,126.52770	1,102.341	16.39	0.9409	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			20.21840	17.318	16.30	0.0615	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			419.54520	419.632	14.97	0.5071	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			455.94520	434.032	14.97	0.4929	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			415.27200	415.286	14.98	0.5034	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			461.67200	439.686	14.98	0.4966	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			423.85180	424.019	14.95	0.5108	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			450.25180	428.419	14.95	0.4892	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.86710	0.870	22.51	0.0015	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,947.66710	7,925.371	22.51	0.9985	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.85750	0.861	22.51	0.0015	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,957.65750	7,935.361	22.51	0.9985	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.84800	0.851	22.51	0.0014	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,967.64800	7,945.351	22.51	0.9986	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			994.71200	990.526	16.30	0.5773	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			733.01200	707.226	16.30	0.4227	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			989.78760	985.534	16.30	0.5754	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			738.08760	712.234	16.30	0.4246	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			999.65550	995.537	16.29	0.5792	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			727.95550	702.237	16.29	0.4208	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,024.19130	1,022.998	16.82	0.5150	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,148.59130	1,124.598	16.82	0.4850	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,020.11880	1,018.901	16.82	0.5136	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,154.51880	1,130.501	16.82	0.4864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,016.06070	1,014.819	16.83	0.5121	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,160.46070	1,136.419	16.83	0.4879	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,177.34900	1,179.688	17.03	0.5127	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,377.14900	1,356.088	17.03	0.4873	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,173.39150	1,175.707	17.04	0.5115	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,383.19150	1,362.107	17.04	0.4885	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,181.32630	1,183.682	17.03	0.5140	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,371.12630	1,350.082	17.03	0.4860	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,873.79090	1,882.047	17.01	0.5768	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,558.59090	1,540.147	17.01	0.4232	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,869.41850	1,877.636	17.02	0.5759	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,564.21850	1,545.736	17.02	0.4241	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,878.17310	1,886.458	17.01	0.5777	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,552.97310	1,534.558	17.01	0.4223	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>6,837,417.20</b>	<b>404</b>	<b>205,571</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11985		0.12012			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12209		0.12236			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12441		0.12469			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12670		0.13000			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13561		0.13590			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			0.02150	0.012	31.00	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,987.82150	4,015.012	31.00	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00060	0.000	31.00	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,987.80060	5,015.000	31.00	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.53220	0.357	31.00	0.0014	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,988.33220	3,015.357	31.00	0.9986	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,282.95000	1,260.269	15.26	0.8990	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			46.45000	51.269	15.26	0.1010	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			596.45840	575.758	17.35	0.5901	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			359.95840	366.758	17.35	0.4099	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			247.79440	241.076	19.70	0.3012	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,011.29440	1,032.076	19.70	0.6988	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			926.00010	905.818	18.24	0.6305	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			456.80010	465.318	18.24	0.3695	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			522.60320	511.962	20.08	0.4134	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,053.40320	1,071.462	20.08	0.5866	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,581.87940	1,559.203	16.45	0.8564	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			112.67940	118.703	16.45	0.1436	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			0.00000	768.104	20.13	0.4792	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			0.00000	1,098.304	20.13	0.5208	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			0.00000	548.038	22.80	0.3499	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			0.00000	1,878.238	22.80	0.6501	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			0.00000	1,191.068	18.43	0.6595	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			0.00000	521.268	18.43	0.3405	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,662.75120	1,649.626	19.08	0.6153	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,073.15120	1,088.526	19.08	0.3847	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,299.40350	1,287.971	20.39	0.5080	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,709.80350	1,726.871	20.39	0.4920	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,103.61650	2,090.392	16.81	0.7440	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			514.01650	529.292	16.81	0.2560	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	29/08/2017	Foreign Exchange Future			15.59550		15.51870			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.65380		15.58040			0.0000	7,967,784.20	509	110,420
€ / R	On	27/09/2017	Foreign Exchange Future			15.68570		15.61220			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.78550		15.71130			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.88950		15.81470			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.95410		15.87900			0.0000	0.00	0	34,203
€ / R	On	27/12/2017	Foreign Exchange Future			15.98330		15.90810			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.10290		16.02770			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.25660		16.18130			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.55900		16.48130			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.88510		17.79800			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>7,967,784.20</b>	<b>509</b>	<b>158,931</b>
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			6.56930	0.541	20.46	0.0096	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			315.26930	386.041	20.46	0.9904	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,879.79020	3,806.369	27.80	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			522.35160	582.391	12.88	0.8812	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			41.95160	28.591	12.88	0.1188	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.18910	0.168	27.84	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,889.78910	3,816.368	27.84	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.18800	0.167	27.89	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,899.78800	3,826.367	27.89	0.9994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.19020	0.169	27.80	0.0006	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			104.78150	78.412	12.21	0.2387	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			406.98150	454.112	12.21	0.7613	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			215.78160	183.061	13.26	0.3218	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			507.08160	548.561	13.26	0.6782	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			297.86910	261.960	13.52	0.3482	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			602.56910	641.460	13.52	0.6518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			28.53640	24.843	13.52	0.0486	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			78.03550	82.143	17.73	0.1125	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,259.03550	2,188.043	17.73	0.8875	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			77.32960	81.395	17.74	0.1116	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,268.32960	2,197.295	17.74	0.8884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,535.98330	5,461.372	21.82	0.9912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			78.74960	82.898	17.72	0.1135	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,249.74960	2,178.798	17.72	0.8865	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			389.58660	412.087	14.81	0.4422	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			710.58660	657.987	14.81	0.5578	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,777.53640	1,848.943	13.52	0.9514	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			331.84390	350.783	15.14	0.3900	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			945.78310	887.299	15.39	0.6455	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			294.78310	311.400	15.39	0.3545	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			277.84160	293.393	15.52	0.3377	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			998.84160	939.293	15.52	0.6623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.98330	5.472	21.82	0.0088	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,903.77370	1,975.691	13.95	0.9581	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			24.77370	21.591	13.95	0.0419	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			842.84390	786.683	15.14	0.6100	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			386.25640	349.305	14.07	0.3728	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			674.35640	712.605	14.07	0.6272	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			503.03080	464.844	14.53	0.4023	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			730.73080	767.744	14.53	0.5977	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,516.06120	1,576.335	14.15	0.8170	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			194.76120	179.735	14.15	0.1830	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,508.47590	1,568.580	14.15	0.8153	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			197.17590	181.980	14.15	0.1847	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,523.66390	1,584.110	14.14	0.8188	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			192.36390	177.510	14.14	0.1812	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			0.00000	65.715	14.70	0.0781	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.00000	2,322.315	14.70	0.9219	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,375.62280	1,432.473	14.21	0.7825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			244.32280	225.873	14.21	0.2175	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,339.96650	1,395.866	14.23	0.7729	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			258.66650	239.266	14.23	0.2271	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			0.00000	884.395	15.53	0.5281	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.00000	640.995	15.53	0.4719	824,319.96	1,286	643
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			446.45450	421.583	14.73	0.2873	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,430.39340	1,483.622	14.72	0.7161	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			439.09340	414.622	14.72	0.2839	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,424.06700	1,477.091	14.72	0.7144	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			442.76700	418.091	14.72	0.2856	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,417.75450	1,470.583	14.73	0.7127	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,999.96030	2,050.595	16.00	0.6490	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,061.96030	1,025.495	16.00	0.3510	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,995.14430	2,045.670	16.01	0.6479	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,067.14430	1,030.570	16.01	0.3521	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,990.34070	2,040.758	16.01	0.6469	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,072.34070	1,035.658	16.01	0.3531	0.00	0	0
<b>Total € / R Option</b>												<b>824,319.96</b>	<b>1,286</b>	<b>270,801</b>
<b>Total € / R</b>												<b>8,792,104.16</b>	<b>1,795</b>	<b>429,732</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.39600		10.41330			0.0000	0.00	0	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.53050		10.54730			0.0000	0.00	0	6,910
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.54350		10.56040			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.66040		10.67930			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.78800		10.80670			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.30010		11.32440			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>34,181</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.42610	0.215	21.81	0.0014	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,757.12610	1,774.215	21.81	0.9986	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.41760	0.210	21.86	0.0014	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,767.11760	1,784.210	21.86	0.9986	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.40930	0.205	21.92	0.0013	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,777.10930	1,794.205	21.92	0.9987	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,375.59700	1,387.182	16.71	0.8939	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			52.11980	46.948	16.72	0.1046	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,384.81980	1,396.448	16.72	0.8954	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			53.68590	48.426	16.69	0.1075	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,366.38590	1,377.926	16.69	0.8925	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			52.89700	47.682	16.71	0.1061	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			682.84330	665.348	13.72	0.7610	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			122.44330	121.848	13.72	0.2390	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			675.60950	658.127	13.73	0.7570	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			125.20950	124.627	13.73	0.2430	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			690.29280	672.792	13.72	0.7648	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			119.89280	119.292	13.72	0.2352	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			867.58730	848.858	14.13	0.7483	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			178.28730	178.458	14.13	0.2517	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			860.34830	841.617	14.13	0.7453	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			181.04830	181.217	14.13	0.2547	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			853.14000	834.409	14.12	0.7423	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			183.84000	184.009	14.12	0.2577	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			395.92040	400.674	13.86	0.3928	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			703.36970	689.326	13.84	0.6132	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			386.66970	391.326	13.84	0.3868	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			697.98130	683.983	13.85	0.6102	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			391.28130	395.983	13.85	0.3898	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			692.62040	678.674	13.86	0.6072	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			700.73700	702.498	14.02	0.4100	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,014.62290	992.026	14.01	0.5938	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			690.22290	691.926	14.01	0.4062	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	14/06/2019	Foreign Exchange Option	11.01	Call			1,009.86980	987.302	14.02	0.5919	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			695.46980	697.202	14.02	0.4081	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,005.13700	982.598	14.02	0.5900	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>34,181</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49310		10.50130			0.0000	0.00	0	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.65050		10.65890			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.80010		10.80990			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.80660		10.82000			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,220</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			4.18800	3.596	15.41	0.0249	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			792.88800	800.496	15.41	0.9751	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			4.07190	3.489	15.49	0.0241	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			802.77190	810.389	15.49	0.9759	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			4.30840	3.707	15.33	0.0257	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			783.00840	790.607	15.33	0.9743	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			378.65320	365.824	13.13	0.5713	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			259.75320	255.324	13.13	0.4287	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			373.49450	360.689	13.14	0.5662	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			264.59450	260.189	13.14	0.4338	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			383.86350	371.011	13.12	0.5765	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			254.96350	250.510	13.12	0.4235	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			892.37510	878.953	13.41	0.7734	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			152.47510	148.853	13.41	0.2266	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			884.98320	871.535	13.41	0.7704	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			155.08320	151.435	13.41	0.2296	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			899.79860	886.403	13.41	0.7764	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			149.89860	146.303	13.41	0.2236	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.00000	541.350	14.16	0.5215	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			0.00000	554.750	14.16	0.4785	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.00000	537.213	14.18	0.5186	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			0.00000	560.613	14.18	0.4814	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.00000	545.516	14.15	0.5243	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			0.00000	548.916	14.15	0.4757	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,220</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.71810		13.70210			0.0000	0.00	0	3,608
CHF / R	On	18/12/2017	Foreign Exchange Future			13.99580		13.97920			0.0000	0.00	0	1,250
CHF / R	On	19/03/2018	Foreign Exchange Future			14.27810		14.26170			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.55770		14.54000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.56740		15.54770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,858</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call		5.16160	4.440	22.35	0.0171		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put		1,693.06160	1,676.340	22.35	0.9829		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call		5.06910	4.360	22.40	0.0168		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put		1,702.96910	1,686.260	22.40	0.9832		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call		5.25610	4.522	22.30	0.0174		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put		1,683.15610	1,666.422	22.30	0.9826		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call		483.08950	487.864	16.31	0.5072		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put		533.88950	522.064	16.31	0.4928		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call		478.94570	483.662	16.32	0.5041		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put		539.74570	527.862	16.32	0.4959		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call		487.26440	492.097	16.29	0.5104		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put		528.06440	516.297	16.29	0.4896		0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call		748.36040	756.871	16.35	0.5536		0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put		636.66040	628.772	16.35	0.4464		0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		743.85510	752.337	16.36	0.5514		0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		642.15510	634.237	16.36	0.4486		0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call		752.88960	761.434	16.34	0.5559		0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put		631.18960	623.334	16.34	0.4441		0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		0.00000	865.086	16.36	0.5344		0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		0.00000	837.386	16.36	0.4656		0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call		0.00000	860.996	16.37	0.5326		0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put		0.00000	843.296	16.37	0.4674		0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call		0.00000	856.931	16.39	0.5307		0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put		0.00000	849.231	16.39	0.4693		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put		957.74560	946.197	16.32	0.3598		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		1,775.35280	1,783.493	16.31	0.6426		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		947.65280	936.093	16.31	0.3574		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call		1,770.38850	1,778.538	16.31	0.6414		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put		952.68850	941.138	16.31	0.3586		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call		1,765.44560	1,773.597	16.32	0.6402		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>4,858</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97600		1.97240		0.0000		0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99390		1.98920		0.0000		0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00880		2.00410		0.0000		0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.02330		2.02000		0.0000		0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00360		1.99680		0.0000		0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call		8.63990	7.933	17.79	0.0252		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put		1,784.63990	1,747.933	17.79	0.9748		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			7.35420	6.732	18.14	0.0214	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,883.35420	1,846.732	18.14	0.9786	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			10.18120	9.353	17.44	0.0297	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,686.18120	1,649.353	17.44	0.9703	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			519.79720	485.311	14.67	0.4006	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			922.34770	938.044	14.55	0.6481	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			430.34770	399.044	14.55	0.3519	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			865.81940	879.900	14.61	0.6238	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			473.81940	440.900	14.61	0.3762	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			811.79720	824.311	14.67	0.5994	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,270.10380	1,286.572	15.35	0.6412	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			629.10380	598.572	15.35	0.3588	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,385.80980	1,404.556	15.26	0.6752	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			544.80980	516.556	15.26	0.3248	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,327.05020	1,344.652	15.30	0.6583	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			586.05020	556.652	15.30	0.3417	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			0.00000	1,165.066	15.88	0.5330	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			0.00000	1,132.066	15.88	0.4670	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			0.00000	1,122.322	15.94	0.5193	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			0.00000	1,189.322	15.94	0.4807	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			0.00000	1,209.222	15.82	0.5467	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			0.00000	1,076.222	15.82	0.4533	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,846.61140	1,880.021	16.56	0.5653	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,678.61140	1,644.021	16.56	0.4347	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,803.17650	1,835.736	16.59	0.5564	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,735.17650	1,699.736	16.59	0.4436	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,890.98120	1,925.245	16.54	0.5742	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,622.98120	1,589.245	16.54	0.4258	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			2.10930		2.09880			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15080		2.14000			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.19170		2.18000			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.23380		2.22000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41760		2.40550			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			1,398.46730	1,500.120	15.59	0.9763	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			10.46730	7.120	15.59	0.0237	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,300.07750	1,401.265	15.04	0.9720	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			12.07750	8.265	15.04	0.0280	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,497.12470	1,599.170	16.14	0.9797	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			9.12470	6.170	16.14	0.0203	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			216.95120	182.636	14.40	0.1871	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,442.04780	1,512.981	14.41	0.7955	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			242.04780	204.981	14.41	0.2045	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,593.78150	1,670.137	14.38	0.8295	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			193.78150	162.137	14.38	0.1705	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,516.95120	1,590.636	14.40	0.8129	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			0.00000	1,032.262	15.98	0.4737	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			0.00000	1,138.308	15.82	0.5570	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			0.00000	921.308	15.82	0.4430	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			0.00000	1,092.994	15.90	0.5416	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			0.00000	975.994	15.90	0.4584	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			0.00000	1,049.262	15.98	0.5263	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			0.00000	1,301.887	16.07	0.5334	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			0.00000	1,263.887	16.07	0.4666	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			0.00000	1,388.525	15.93	0.5582	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			0.00000	1,150.525	15.93	0.4418	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			0.00000	1,344.565	16.00	0.5458	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			0.00000	1,206.565	16.00	0.4542	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		948.15020		905.823	16.43	0.2532	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		3,537.13580		3,614.419	16.42	0.7400	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		982.13580		938.419	16.42	0.2600	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		3,476.60340		3,552.359	16.46	0.7328	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		1,021.60340		976.359	16.46	0.2672	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		3,603.15020		3,681.823	16.43	0.7468	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			1.67360		1.67790			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70130		1.70560			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72700		1.73150			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.75150		1.76000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85050		1.85430			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			1.21170	0.982	22.67	0.0036	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,622.21170	2,664.982	22.67	0.9964	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1.06200	0.862	23.07	0.0031	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,722.06200	2,764.862	23.07	0.9969	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.93500	0.760	23.47	0.0027	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,821.93500	2,864.760	23.47	0.9973	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			360.56640	337.493	16.21	0.3461	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,004.56640	1,024.494	16.21	0.6539	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			334.80490	313.012	16.38	0.3253	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,078.80490	1,100.011	16.38	0.6747	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			388.31110	363.920	16.04	0.3679	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			932.31110	950.920	16.04	0.6321	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			799.24670	767.784	16.13	0.4991	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			884.24670	897.784	16.13	0.5009	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			759.80710	729.367	16.24	0.4806	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			944.80710	959.367	16.24	0.5194	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			840.57750	808.097	16.01	0.5180	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			825.57750	838.097	16.01	0.4820	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			0.00000	990.838	16.44	0.5163	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			0.00000	1,075.838	16.44	0.4837	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			0.00000	952.533	16.55	0.5014	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			0.00000	1,137.533	16.55	0.4986	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			0.00000	1,030.683	16.34	0.5315	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			0.00000	1,015.683	16.34	0.4685	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,084.30080	2,060.936	16.85	0.6217	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,241.30080	1,255.936	16.85	0.3783	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,177.56610	2,153.917	16.68	0.6412	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,134.56610	1,148.917	16.68	0.3588	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,130.36040	2,106.857	16.77	0.6314	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,187.36040	1,201.857	16.77	0.3686	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12640		0.12660			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12470		0.12630			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12340		0.12580			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12540			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11770		0.12060			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			1.68780		1.68850			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71520		1.71590			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74200		1.74280			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.76850		1.77000			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87980		1.88170			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			9.48650		9.49900			0.0000	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.60470		9.61700			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			9.71910		9.73210			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			9.83200		9.84000			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.28680		10.29980			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 NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put		1,093.04010	1,105.064	19.65	0.9896		0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call		2.16330	1.671	19.53	0.0111		0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put		1,073.16330	1,085.171	19.53	0.9889		0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call		2.10060	1.617	19.59	0.0108		0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put		1,083.10060	1,095.117	19.59	0.9892		0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call		2.04010	1.564	19.65	0.0104		0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		247.65400	239.110	15.28	0.4225		0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		430.65400	434.410	15.28	0.5775		0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call		244.16540	235.705	15.30	0.4180		0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		437.16540	441.005	15.30	0.5820		0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		240.72060	232.343	15.33	0.4135		0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		443.72060	447.643	15.33	0.5865		0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call		586.48270	576.323	15.03	0.6204		0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put		304.38270	307.223	15.03	0.3796		0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call		580.93450	570.803	15.04	0.6168		0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put		308.83450	311.703	15.04	0.3832		0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call		592.06900	581.879	15.02	0.6240		0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put		299.96900	302.779	15.02	0.3760		0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call		0.00000	510.751	14.63	0.5237		0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put		0.00000	518.751	14.63	0.4763		0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call		0.00000	506.383	14.64	0.5206		0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put		0.00000	524.383	14.64	0.4794		0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call		0.00000	515.146	14.62	0.5268		0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put		0.00000	513.146	14.62	0.4732		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call		1,009.66810	1,000.904	14.92	0.6109		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put		629.86810	634.104	14.92	0.3891		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call		1,004.78970	996.043	14.93	0.6089		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put		634.98970	639.243	14.93	0.3911		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call		1,014.56780	1,005.786	14.91	0.6128		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put		624.76780	628.986	14.91	0.3872		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			1.29050		1.28510		0.0000		0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30050		1.29830		0.0000		0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30950		1.30950		0.0000		0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.32150		1.32000		0.0000		0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34240		1.34090		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		849.00000	795.000		1.0000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	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			949.00000	895.000		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			749.00000	695.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			17.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			117.00000	95.000		1.0000	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			217.00000	195.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			95.00000	95.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			5.00000	5.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			105.00000	105.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	15.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	85.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	115.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			209.00000	224.000		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			109.00000	124.000		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			309.00000	324.000		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			1.29330		1.28860			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29720		1.29250			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30130		1.29660			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.30530		1.30000			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.19620		1.18780			0.0000	35,886.00	30	32
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.20220		1.19370			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20870		1.20010			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21510		1.21000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>35,886.00</b>	<b>30</b>	<b>32</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 QUANTO € / \$</b>												<b>35,886.00</b>	<b>30</b>	<b>32</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,356.79000		23,304.51000			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			9.66810		9.67490			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.68530		10.68390			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			132.22870	123.964	11.84	0.5465	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			97.32870	95.864	11.84	0.4535	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			126.58120	118.374	11.80	0.5320	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			101.68120	100.274	11.80	0.4680	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			138.01160	129.697	11.87	0.5608	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			93.11160	91.597	11.87	0.4392	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,207.46500	1,204.767	14.81	0.6676	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			523.56500	519.467	14.81	0.3324	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,201.78090	1,199.171	14.81	0.6658	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			527.88090	523.871	14.81	0.3342	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,213.16440	1,210.384	14.80	0.6695	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			519.26440	515.084	14.80	0.3305	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			3.78050		3.78030			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.69510		3.69530			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.54300		3.54260			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			232.18900	232.362	14.62	0.9650	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			1.88900	1.862	14.62	0.0350	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			222.39090	222.564	14.35	0.9610	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			2.09090	2.064	14.35	0.0390	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			242.00950	242.182	14.89	0.9685	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			1.70950	1.682	14.89	0.0315	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			253.56330	250.853	13.71	0.7006	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			78.26330	75.753	13.71	0.2994	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			246.55730	243.798	13.66	0.6914	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			81.25730	78.698	13.66	0.3086	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			260.65690	257.996	13.75	0.7096	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			75.35690	72.896	13.75	0.2904	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			296.35310	295.309	15.06	0.5530	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			273.75310	272.309	15.06	0.4470	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	14/06/2019	Foreign Exchange Option	3.53	Call			291.49680	290.445	15.05	0.5474	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			278.89680	277.445	15.05	0.4526	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			286.69560	285.636	15.04	0.5418	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			284.09560	282.636	15.04	0.4582	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			1.43520		1.44140			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40880		1.41510			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38650		1.39260			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36800		1.38000			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.25290		1.26110			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>402 979 640.50</b>	<b>30,342</b>	<b>1,764,647</b>
<b>Total Options</b>												<b>1 173 794.53</b>	<b>2,053</b>	<b>3,173,092</b>
<b>Grand Total:</b>												<b>404,153,435.03</b>	<b>32,395</b>	<b>4,937,739</b>