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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/09/2017 Foreign Exchange Future			12.95390		12.85720			0.0000	616,812,902.40	47,616	808,330
\$ / R On 22/09/2017 Foreign Exchange Future			12.96220		12.86540			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			12.97030		12.87350			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			12.97240		12.87550			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			12.97440		12.87760			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			12.97650		12.87960			0.0000	0.00	0	3,013
\$ / R On 06/10/2017 Foreign Exchange Future			12.99080		12.89390			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.00510		12.90810			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.02530		12.92820			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.03340		12.93620			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.05970		12.96230			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.06780		12.97040			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.09740		12.99980			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.10130		13.00380			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.13100		13.03330			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.13690		13.03920			0.0000	209,835,703.70	15,973	189,316
\$ / R On 22/12/2017 Foreign Exchange Future			13.14490		13.04710			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.15490		13.05690			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.16680		13.06870			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.18080		13.08260			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.22460		13.12590			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	01/02/2018	Foreign Exchange Future			13.22660		13.12790			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.25050		13.15160			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.25440		13.15550			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.31800		13.21840			0.0000	13,051,640.00	980	110,237
\$ / R	On	25/04/2018	Foreign Exchange Future			13.39050		13.29020			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.42180		13.32120			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.42970		13.32900			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.49620		13.39490			0.0000	36,399,251.40	2,697	101,507
\$ / R	On	02/07/2018	Foreign Exchange Future			13.52340		13.42190			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.55830		13.45660			0.0000	0.00	0	3,170
\$ / R	On	13/08/2018	Foreign Exchange Future			13.60490		13.50290			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.67330		13.57090			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.78910		13.68580			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.85210		13.74830			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.97610		13.87120			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.04310		13.93780			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.22190		14.11510			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.06280		14.95340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.17330		15.06360			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.28860		15.17860			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>876,099,497.50</b>	<b>67,266</b>	<b>1,495,563</b>
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			11.67880	17.085	14.82	0.1121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			504.47880	413.185	14.82	0.8879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			571.07620	478.209	15.22	0.9178	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			8.27620	12.109	15.22	0.0822	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put			108.18560	66.502	13.00	0.3502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call			115.38560	170.402	13.00	0.6498	0.00	0	350
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.02560	0.038	26.58	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,242.82560	2,146.138	26.58	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			1,044.08590	947.712	18.68	0.9882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			1.28590	1.612	18.68	0.0118	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			342.00780	426.501	14.55	0.9131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			24.80780	12.601	14.55	0.0869	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			72.94750	104.463	12.56	0.4951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			175.74750	110.563	12.56	0.5049	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			795.89720	700.186	16.67	0.9702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			3.09720	4.086	16.67	0.0298	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			30.72680	44.770	13.66	0.2568	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			323.52680	240.870	13.66	0.7432	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,882.87510	1,786.205	24.43	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.07510	0.106	24.43	0.0008	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			954.53890	858.318	17.96	0.9838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			1.73890	2.218	17.96	0.0162	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			19.02890	27.811	14.24	0.1718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			411.82890	323.911	14.24	0.8282	0.00	0	25,000

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	13.48	Put		628.95770	535.111	15.57	0.9372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		6.15770	9.011	15.57	0.0628	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		1,143.73700	1,047.254	19.49	0.9916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		0.93700	1.155	19.49	0.0084	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		136.91590	84.039	12.75	0.4176	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		94.11590	137.939	12.75	0.5824	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		333.34490	417.260	14.50	0.9085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		26.14490	13.360	14.50	0.0915	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		599.93880	506.546	15.40	0.9281	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		7.13880	10.446	15.40	0.0719	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		612.06990	705.997	16.00	0.9831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		4.86990	2.097	16.00	0.0169	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		367.01570	281.450	13.95	0.7891	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		24.21570	35.350	13.95	0.2109	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		660.81730	755.414	16.24	0.9876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		3.61730	1.514	16.24	0.0124	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,393.21280	1,296.648	21.50	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.41280	0.548	21.50	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		602.36560	696.137	15.95	0.9821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		5.16560	2.237	15.95	0.0179	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		457.71940	367.919	14.53	0.8609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		14.91940	21.819	14.53	0.1391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		306.56450	225.247	13.55	0.7227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		33.76450	49.147	13.55	0.2773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		291.04490	371.720	14.25	0.8822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		33.84490	17.820	14.25	0.1178	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		944.60000	848.401	17.88	0.9831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		1.80000	2.301	17.88	0.0169	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,083.93030	987.507	19.00	0.9897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		1.13030	1.407	19.00	0.0103	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,643.11880	3,546.100	24.84	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.31880	0.000	24.84	0.0000	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,862.88010	1,766.212	24.31	0.9992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		0.08010	0.112	24.31	0.0008	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		3.34120	4.427	16.51	0.0323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		776.14120	680.527	16.51	0.9677	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		2.57140	3.355	17.07	0.0246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		845.37140	749.455	17.07	0.9754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		377.25200	463.849	14.75	0.9296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		20.05200	9.949	14.75	0.0704	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,692.94070	1,596.293	23.29	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		0.14070	0.193	23.29	0.0014	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,473.10680	1,376.510	21.98	0.9971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		0.30680	0.410	21.98	0.0029	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		858.22560	954.299	17.23	0.9965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		1.02560	0.399	17.23	0.0035	0.00	0	37,202

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,642.96720	1,546.327	22.99	0.9984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.16720	0.227	22.99	0.0016	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,142.83400	2,046.150	25.98	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.03400	0.050	25.98	0.0004	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,343.29880	1,246.730	21.10	0.9955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			0.49880	0.630	21.10	0.0045	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			32.21200	46.912	13.60	0.2669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			315.01200	233.012	13.60	0.7331	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			144.60410	205.967	13.25	0.7108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			87.40410	52.067	13.25	0.2892	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,832.88820	1,736.223	24.13	0.9991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.08820	0.123	24.13	0.0009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			648.38000	554.266	15.69	0.9426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			5.58000	8.166	15.69	0.0574	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,142.90470	3,046.100	27.17	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.10470	0.000	27.17	0.0000	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			9.13310	13.363	15.11	0.0899	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			551.93310	459.463	15.11	0.9101	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			4,143.01540	4,046.100	23.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.21540	0.000	23.21	0.0000	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.18560	0.251	22.82	0.0018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,612.98560	1,516.351	22.82	0.9982	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,943.15370	3,846.100	23.44	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.35370	0.000	23.44	0.0000	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			61.21160	88.123	12.79	0.4376	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			204.01160	134.223	12.79	0.5624	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,142.81550	5,046.100	23.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.01550	0.000	23.21	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.31830	0.425	21.92	0.0030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,463.11830	1,366.525	21.92	0.9970	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,172.99980	4,076.100	23.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.19980	0.000	23.21	0.0000	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			0.46230	0.595	21.26	0.0042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,363.26230	1,266.695	21.26	0.9958	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			2.07090	2.668	17.55	0.0196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			904.87090	808.768	17.55	0.9804	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			987,142.80000	987,046.100	23.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,543.06320	3,446.100	25.31	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			0.26320	0.000	25.31	0.0000	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.08370	0.000	23.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,512.88370	4,416.100	23.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2.14590	2.771	17.47	0.0203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			894.94590	798.871	17.47	0.9797	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			177.10390	244.259	13.50	0.7646	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			69.90390	40.359	13.50	0.2354	0.00	0	26,250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		0.08160	0.000	23.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,522.88160	4,426.100	23.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		0.07950	0.000	23.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,532.87950	4,436.100	23.21	1.0000	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call		394.63420	478.853	14.37	0.9039	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put		29.23420	16.653	14.37	0.0961	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put		88.51360	57.698	13.81	0.2664	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call		203.91360	269.898	13.81	0.7336	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		491.29940	406.641	14.54	0.7970	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		34.79940	46.941	14.54	0.2030	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		646.16140	556.739	15.30	0.8696	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		21.66140	29.139	15.30	0.1304	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,254.52390	4,157.641	33.67	0.9998	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.02390	0.041	33.67	0.0002	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		368.55840	293.489	14.04	0.6780	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		66.15840	87.889	14.04	0.3220	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		252.55750	189.455	13.41	0.5350	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		112.15750	145.955	13.41	0.4650	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put		561.85840	479.288	14.80	0.7692	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call		55.75840	70.088	14.80	0.2308	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call		310.27830	376.629	12.71	0.7598	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put		96.37830	65.829	12.71	0.2402	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		471.46890	395.769	14.35	0.6731	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		99.56890	120.869	14.35	0.3269	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,888.68280	1,792.981	18.55	0.9738	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		6.88280	8.281	18.55	0.0262	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		1,107.86820	1,016.829	16.75	0.8845	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		36.06820	42.129	16.75	0.1155	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,200.95550	1,109.463	17.14	0.8889	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		37.15550	42.863	17.14	0.1111	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		271.13340	319.552	13.65	0.5792	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		254.93340	206.152	13.65	0.4208	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		666.87880	587.031	15.33	0.7251	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		103.07880	120.431	15.33	0.2749	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,514.31630	4,417.261	26.94	0.9982	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.51630	0.661	26.94	0.0018	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		568.24180	496.168	14.93	0.6326	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		170.54180	195.868	14.93	0.3674	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,086.86530	1,000.216	16.71	0.8196	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		77.26530	88.016	16.71	0.1804	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,740.71010	4,643.423	22.12	0.9979	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		0.51010	0.823	22.12	0.0021	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		693.92860	622.407	15.54	0.6469	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		193.72860	219.807	15.54	0.3531	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		486.00730	546.687	13.94	0.6708	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		232.20730	195.387	13.94	0.3292	0.00	0	112,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		719.20090	647.405	15.67	0.6531	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		193.00090	218.705	15.67	0.3469	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		735.03150	665.798	15.89	0.6264	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		238.33150	266.798	15.89	0.3736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		2.24190	2.923	20.67	0.0065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,273.04190	4,176.023	20.67	0.9935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		2.31850	3.019	20.67	0.0067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,253.11850	4,156.120	20.67	0.9933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		545.64160	605.616	14.30	0.6644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		266.44160	228.716	14.30	0.3356	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		957.94200	1,041.744	13.62	0.8674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		78.74200	64.844	13.62	0.1326	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		2.27990	2.971	20.67	0.0066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,263.07990	4,166.071	20.67	0.9934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		83.71890	93.479	18.39	0.1485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,644.51890	1,556.579	18.39	0.8515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,463.72490	1,377.829	17.99	0.8219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		102.92490	114.729	17.99	0.1781	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		790.19160	719.470	16.07	0.6434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		229.39160	256.370	16.07	0.3566	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		947.98460	872.492	16.57	0.6989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		187.18460	209.392	16.57	0.3011	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,671.98590	1,583.717	18.45	0.8556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		81.18590	90.617	18.45	0.1444	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		551.20960	611.593	14.28	0.6684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		262.00960	224.693	14.28	0.3316	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		474.18270	418.341	14.93	0.4894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		363.38270	405.241	14.93	0.5106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		382.42380	427.455	14.85	0.5299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		443.22380	390.555	14.85	0.4701	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		506.06400	448.332	15.06	0.5083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		345.26400	385.232	15.06	0.4917	0.00	0	4,020
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		352.40320	393.119	15.01	0.4992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		493.20320	436.219	15.01	0.5008	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		341.74770	381.344	15.08	0.4879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		512.54770	454.444	15.08	0.5121	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		68.31340	76.068	18.77	0.1235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,829.11340	1,739.168	18.77	0.8765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		773.24750	849.210	13.80	0.7971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		134.04750	112.310	13.80	0.2029	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		281.31050	314.298	15.56	0.4202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		642.11050	577.398	15.56	0.5798	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		538.83140	479.263	15.18	0.5269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		328.03140	366.163	15.18	0.4731	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		609.26670	673.730	14.12	0.7073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		220.06670	186.830	14.12	0.2927	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			2,121.02150	2,028.723	19.36	0.9071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			50.22150	55.623	19.36	0.0929	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,495.42550	2,401.129	20.09	0.9347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			34.62550	38.029	20.09	0.0653	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			917.77720	1,000.101	13.66	0.8541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			88.57720	73.201	13.66	0.1459	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,314.84270	1,410.756	13.75	0.9428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			25.64270	23.856	13.75	0.0572	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			167.43250	187.145	16.83	0.2737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,038.23250	960.245	16.83	0.7263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			704.45000	774.895	13.88	0.7634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			165.25000	137.995	13.88	0.2366	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			374.69600	418.452	14.88	0.5222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			455.49600	401.552	14.88	0.4778	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			207.30720	231.636	16.32	0.3278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			868.10720	794.736	16.32	0.6722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,213.45410	3,118.446	20.66	0.9711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			12.65410	15.346	20.66	0.0289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			2,016.75130	1,925.196	19.15	0.8973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			55.95130	62.096	19.15	0.1027	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			714.77720	646.941	15.81	0.6126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			253.97720	283.841	15.81	0.3874	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,091.81700	1,179.765	13.50	0.9049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			52.61700	42.865	13.50	0.0951	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			334.82030	373.680	15.13	0.4805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			525.62030	466.780	15.13	0.5195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,130.53390	2,038.173	19.38	0.9080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			49.73390	55.073	19.38	0.0920	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			127.92560	142.536	17.47	0.2161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,268.72560	1,185.636	17.47	0.7839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,163.49450	4,066.595	20.67	0.9923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			2.69450	3.495	20.67	0.0077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			424.65040	474.874	14.69	0.5692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			385.45040	337.974	14.69	0.4308	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			5,021.41090	4,923.924	20.67	0.9980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.61090	0.824	20.67	0.0020	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			139.81850	155.978	17.26	0.2339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,190.61850	1,109.078	17.26	0.7661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,133.63220	4,036.769	20.67	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			2.83220	3.669	20.67	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			89.96580	100.535	18.26	0.1584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,580.76580	1,493.635	18.26	0.8416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,785.84010	3,689.489	20.67	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			5.04010	6.389	20.67	0.0132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			131.75950	146.871	17.40	0.2219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,242.55950	1,159.971	17.40	0.7781	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			296.08700	330.732	15.44	0.4374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			606.88700	543.832	15.44	0.5626	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			152.94550	170.803	17.04	0.2531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,113.74550	1,033.903	17.04	0.7469	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,093.82610	3,997.013	20.67	0.9915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.02610	3.913	20.67	0.0085	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			18.16810	21.691	20.66	0.0392	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,978.96810	2,884.791	20.66	0.9608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			287.12900	320.772	15.51	0.4270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			627.92900	563.872	15.51	0.5730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			92.79410	103.729	18.21	0.1628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,553.59410	1,466.829	18.21	0.8372	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,518.59910	3,422.773	20.67	0.9808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			7.79910	9.673	20.67	0.0192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,203.32080	4,106.376	20.67	0.9928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			2.52080	3.276	20.67	0.0072	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			720.79060	653.607	15.94	0.6061	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			267.89060	298.507	15.94	0.3939	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,973.64450	4,876.082	20.43	0.9976	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			0.74450	0.982	20.43	0.0024	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			829.16770	758.703	16.28	0.6408	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			246.06770	273.603	16.28	0.3592	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			680.12780	616.409	15.83	0.5703	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			318.82780	353.209	15.83	0.4297	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,892.90170	1,804.730	18.97	0.8522	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			95.50170	105.530	18.97	0.1478	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			418.38580	460.890	15.41	0.5113	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			535.78580	480.090	15.41	0.4887	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,783.49120	1,696.522	18.76	0.8376	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			106.09120	117.322	18.76	0.1624	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			462.21070	505.087	15.84	0.5062	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			606.31070	550.487	15.84	0.4938	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			469.62630	513.120	15.80	0.5122	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			593.72630	538.520	15.80	0.4878	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			625.39670	568.663	15.90	0.5026	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			451.29670	493.263	15.90	0.4974	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			416.74530	455.763	16.11	0.4685	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			690.84530	631.163	16.11	0.5315	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,473.91370	2,383.238	20.06	0.8843	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			81.81370	89.838	20.06	0.1157	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			533.91250	482.904	15.64	0.4569	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			511.81250	559.504	15.64	0.5431	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,300.03150	1,223.410	17.77	0.7031	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			251.63150	273.910	17.77	0.2969	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,284.52230	1,208.487	17.75	0.6970	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			260.02230	282.887	17.75	0.3030	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	17.49	Call			51.21000	58.205	23.31	0.0634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,322.81000	4,230.205	23.31	0.9366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,207.67040	2,122.281	19.51	0.8136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,084.30530	1,015.813	17.26	0.6122	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			331.02100	356.912	17.76	0.3363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,292.62100	1,218.912	17.76	0.6637	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			795.48170	736.196	16.53	0.5212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			513.88170	554.197	16.53	0.4788	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,041.42760	2,948.823	20.93	0.8846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			107.48980	115.131	20.59	0.1243	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,424.52300	2,337.088	19.85	0.8369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			142.92300	155.088	19.85	0.1631	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			549.01680	591.764	16.36	0.5030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			730.61680	673.764	16.36	0.4970	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			392.70530	423.813	17.26	0.3878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			535.43660	488.046	15.83	0.4125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			993.08360	1,063.590	15.07	0.7371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			274.68360	245.590	15.07	0.2629	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,352.48270	1,434.937	14.69	0.8488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			134.08270	116.937	14.69	0.1512	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,889.08980	2,797.131	20.59	0.8757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			207.75840	225.582	19.01	0.2266	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,074.27320	1,990.335	19.30	0.7973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			182.67320	198.335	19.30	0.2027	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			606.26780	653.277	16.11	0.5407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			637.86780	585.277	16.11	0.4593	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			683.83660	736.046	15.83	0.5875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			586.56000	631.835	16.18	0.5280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			716.56470	770.673	15.72	0.6060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			498.16470	452.673	15.72	0.3940	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,654.24940	2,564.999	20.20	0.8580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			122.64940	132.999	20.20	0.1420	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,899.35840	1,817.582	19.01	0.7734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,388.11090	2,300.997	19.79	0.8333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			146.51090	158.997	19.79	0.1667	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			556.33000	599.578	16.32	0.5080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			717.93000	661.578	16.32	0.4920	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			668.16000	613.835	16.18	0.4720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,342.00840	4,249.313	23.31	0.9375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			166.07040	180.281	19.51	0.1864	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,152.41150	1,081.972	17.42	0.6301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			370.81150	399.972	17.42	0.3699	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			50.80770	57.757	23.31	0.0630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,332.40770	4,239.757	23.31	0.9370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			50.40840	57.313	23.31	0.0625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			99.82760	106.823	20.93	0.1154	0.00	0	225,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,059.52730	1,132.605	15.00	0.7615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			241.12730	214.605	15.00	0.2385	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,969.75890	1,888.441	19.05	0.7507	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			259.95890	278.941	19.05	0.2493	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,686.03480	2,597.392	20.12	0.8321	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			166.23480	177.892	20.12	0.1679	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,474.87270	1,400.255	18.06	0.6560	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			396.07270	422.055	18.06	0.3440	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,396.42150	1,323.337	17.87	0.6374	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			425.42150	453.037	17.87	0.3626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,175.84820	3,083.809	20.71	0.8341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			190.74820	200.009	20.71	0.1659	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,050.33980	1,969.670	19.01	0.7227	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			335.23980	355.870	19.01	0.2773	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			689.32910	730.541	16.81	0.5010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			934.42910	874.341	16.81	0.4990	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			932.08310	985.818	15.92	0.6217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			587.18310	539.618	15.92	0.3783	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,238.04060	1,307.758	15.34	0.7373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			343.14060	311.558	15.34	0.2627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,427.87100	2,521.570	13.52	0.9622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			32.97100	25.370	13.52	0.0378	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			956.16600	1,011.063	15.84	0.6324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			561.26600	514.863	15.84	0.3676	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,585.70820	1,664.171	14.87	0.8322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			190.80820	167.972	14.87	0.1678	8,398,575.00	50,000	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			975.85920	1,031.696	15.78	0.6410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			540.95920	495.496	15.78	0.3590	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,075.47740	1,994.494	19.05	0.7261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			330.37740	350.694	19.05	0.2739	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			117.09210	127.487	22.82	0.1064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,412.19210	4,321.287	22.82	0.8936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,383.04330	2,298.644	19.51	0.7643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			277.94330	294.844	19.51	0.2357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			668.56510	708.625	16.90	0.4895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			973.66510	912.425	16.90	0.5105	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			116.40550	126.749	22.82	0.1059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,421.50550	4,330.549	22.82	0.8941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			115.72260	126.016	22.82	0.1053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,430.82260	4,339.816	22.82	0.8947	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,168.84320	1,102.953	17.30	0.5536	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			610.74320	646.353	17.30	0.4464	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,052.10370	989.698	17.05	0.5129	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			708.70370	747.998	17.05	0.4871	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,648.88280	1,574.134	18.17	0.6268	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			531.78280	559.034	18.17	0.3732	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,903.30980	2,815.405	20.01	0.7635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			334.20980	348.705	20.01	0.2365	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,256.30600	1,318.892	15.78	0.6803	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			535.40600	495.592	15.78	0.3197	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,601.07720	2,698.523	12.34	0.9644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			30.17720	25.223	12.34	0.0356	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,199.22030	1,255.994	15.87	0.6605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			588.32030	542.694	15.87	0.3395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,057.94330	1,978.919	18.82	0.6698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			488.84330	512.219	18.82	0.3302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,466.74830	1,536.415	15.54	0.7419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			395.84830	363.115	15.54	0.2581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			548.65130	574.279	18.45	0.3637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,827.75130	1,750.980	18.45	0.6363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,397.92220	1,465.383	15.61	0.7228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			437.02220	402.083	15.61	0.2772	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,754.74130	2,668.082	19.81	0.7499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			355.64130	371.382	19.81	0.2501	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			546.53140	572.045	18.46	0.3625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,835.63140	1,758.745	18.46	0.6375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			544.42170	569.822	18.48	0.3613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,843.52170	1,766.522	18.48	0.6387	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,837.59810	1,763.470	18.55	0.6065	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			663.39810	692.570	18.55	0.3935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			675.65470	704.275	18.86	0.3843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,007.35470	1,932.175	18.86	0.6157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			673.45930	701.967	18.87	0.3832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,015.15930	1,939.867	18.87	0.6168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			677.85950	706.592	18.84	0.3853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,999.55950	1,924.492	18.84	0.6147	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,017.75900	1,944.760	18.87	0.5908	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			788.95900	820.860	18.87	0.4092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			800.08430	831.590	19.10	0.4008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,182.28430	2,108.490	19.10	0.5992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			797.82810	829.233	19.11	0.3999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,190.02810	2,116.133	19.11	0.6001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			802.34900	833.961	19.09	0.4018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,174.54900	2,100.861	19.09	0.5982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,242.79020	1,290.467	18.04	0.5305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,497.69020	1,438.567	18.04	0.4695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,239.33830	1,286.887	18.05	0.5294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,504.23830	1,444.987	18.05	0.4706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,246.24620	1,294.059	18.03	0.5316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,491.14620	1,432.159	18.03	0.4684	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,793.39660	1,844.927	18.97	0.5546	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,999.99660	1,942.127	18.97	0.4454	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	12/06/2020	Foreign Exchange Option	15.17	Call			1,789.95880	1,841.380	18.98	0.5538	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,006.55880	1,948.580	18.98	0.4462	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,786.51960	1,837.841	18.99	0.5530	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,013.11960	1,955.041	18.99	0.4470	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,132.46350	2,073.346	19.15	0.4510	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,826.06350	1,876.646	19.15	0.5490	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,941.13250	1,993.268	19.15	0.5613	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,112.53250	2,054.668	19.15	0.4387	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,937.68300	1,989.713	19.15	0.5606	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,119.08300	2,061.113	19.15	0.4394	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,944.59000	1,996.831	19.14	0.5621	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,105.99000	2,048.231	19.14	0.4379	0.00	0	0
<b>Total \$ / R Option</b>												<b>8,398,575.00</b>	<b>50,000</b>	<b>3,148,091</b>
<b>Total \$ / R</b>												<b>884,498,072.50</b>	<b>117,266</b>	<b>4,643,654</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.95390		12.85720			0.0000	1,424,929.00	110	239
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.13690		13.03920			0.0000	1,248,005.50	95	542
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.31800		13.21840			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.49620		13.39490			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.22190		14.11510			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>2,672,934.50</b>	<b>205</b>	<b>960</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			2.22560	3.358	26.88	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			229,282.22560	219,613.358	26.88	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			2.16550	3.274	26.94	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			230,282.16550	220,613.274	26.94	0.9998	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			2.28760	3.445	26.82	0.0002	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			228,282.28760	218,613.445	26.82	0.9998	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			19,697.27240	22,014.746	16.44	0.3141	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			90,777.27240	83,324.746	16.44	0.6859	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			19,497.24590	21,793.593	16.47	0.3115	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			91,577.24590	84,103.593	16.47	0.6885	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			19,899.47440	22,238.271	16.42	0.3168	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			89,979.47440	82,548.271	16.42	0.6832	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			44,444.86010	47,970.384	16.92	0.4282	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			94,604.86010	88,170.384	16.92	0.5718	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			44,153.35600	47,657.111	16.94	0.4260	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			95,313.35600	88,857.111	16.94	0.5740	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			44,738.38200	48,285.402	16.90	0.4304	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			93,898.38200	87,485.402	16.90	0.5696	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			59,494.88680	63,076.511	17.24	0.4473	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			113,004.88680	106,456.511	17.24	0.5527	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			59,195.36440	62,759.778	17.26	0.4455	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			113,705.36440	107,139.778	17.26	0.5545	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			59,796.06300	63,394.970	17.23	0.4491	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		112,306.06300	105,774.970	17.23	0.5509		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		124,279.02140	129,037.709	18.04	0.5305		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		149,769.02140	143,847.709	18.04	0.4695		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		123,933.82690	128,679.694	18.05	0.5294		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		150,423.82690	144,489.694	18.05	0.4706		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		124,624.61820	129,396.900	18.03	0.5316		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		149,114.61820	143,206.900	18.03	0.4684		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>2,672,934.50</b>	<b>205</b>	<b>960</b>
£ / R	On 18/09/2017	Foreign Exchange Future			17.08160	16.84850			0.0000		7,345,088.00	430	192,366
£ / R	On 31/10/2017	Foreign Exchange Future			17.22130	16.98650			0.0000		0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future			17.37310	17.13720			0.0000		521,193.00	30	5,964
£ / R	On 19/03/2018	Foreign Exchange Future			17.66620	17.42610			0.0000		0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			17.95520	17.71070			0.0000		0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future			18.24350	17.99610			0.0000		0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future			19.14030	18.88310			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>7,866,281.00</b>	<b>460</b>	<b>203,480</b>
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put		96.91170	41.662	15.04	0.1788		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call		245.41170	423.262	15.04	0.8212		0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put		958.60310	733.294	16.82	0.9287		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call		7.10310	14.894	16.82	0.0713		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put		1,652.93390	1,420.700	21.00	0.9886		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		1,145.85960	916.683	17.84	0.9590		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Call		1.43390	2.300	21.00	0.0114		0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		4.25390	8.056	17.91	0.0399		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		1,155.75390	926.456	17.91	0.9601		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		4.15120	7.836	17.97	0.0388		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		1,165.65120	936.236	17.97	0.9612		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call		4.35960	8.283	17.84	0.0410		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Call		341.86070	458.288	14.50	0.5743		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.07	Put		425.36070	306.988	14.50	0.4257		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Call		337.80300	452.889	14.50	0.5701		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.08	Put		431.30300	311.589	14.50	0.4299		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Call		333.78310	447.535	14.51	0.5660		0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option	17.09	Put		437.28310	316.235	14.51	0.4340		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		0.51100	0.752	22.89	0.0013		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		8,003.31100	7,767.652	22.89	0.9987		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		0.50490	0.743	22.89	0.0013		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		8,013.30490	7,777.643	22.89	0.9987		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		0.49890	0.735	22.89	0.0013		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		8,023.29890	7,787.634	22.89	0.9987		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		930.26580	1,064.898	16.31	0.6085		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put		724.16580	618.698	16.31	0.3915		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	17.23	Call			925.39980	1,059.555	16.31	0.6066	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			729.29980	623.355	16.31	0.3934	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			935.15160	1,070.262	16.30	0.6104	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			719.05160	614.062	16.30	0.3896	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			973.22490	1,088.093	16.77	0.5392	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,152.52490	1,022.893	16.77	0.4608	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			969.23970	1,083.636	16.78	0.5377	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,158.53970	1,028.436	16.78	0.4623	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			965.26920	1,079.201	16.79	0.5362	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,164.56920	1,034.001	16.79	0.4638	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,133.50100	1,245.818	16.97	0.5334	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,387.40100	1,252.318	16.97	0.4666	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,129.61610	1,241.622	16.98	0.5321	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,393.51610	1,258.122	16.98	0.4679	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,137.39830	1,250.084	16.97	0.5347	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,381.29830	1,246.584	16.97	0.4653	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,816.99090	1,955.977	16.91	0.5920	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,563.89090	1,445.677	16.91	0.4080	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,812.67200	1,951.404	16.91	0.5910	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,569.57200	1,451.104	16.91	0.4090	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,821.32940	1,960.559	16.90	0.5929	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,558.22940	1,440.259	16.90	0.4071	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>7,866,281.00</b>	<b>460</b>	<b>204,480</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12004		0.11848			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12226		0.12068			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12455		0.12295			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12684		0.12521			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13575		0.13400			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			0.00000	0.000	35.13	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,152.30000	3,995.800	35.13	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	35.13	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,152.30000	4,995.800	35.13	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.00760	0.012	35.13	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,152.30760	2,995.812	35.13	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,110.04330	1,247.511	13.11	0.9413	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			42.54330	21.811	13.11	0.0587	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			453.88410	533.614	16.17	0.6032	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			386.38410	307.914	16.17	0.3968	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			163.36190	195.896	18.47	0.2798	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,095.86190	970.196	18.47	0.7202	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			787.97770	877.705	17.64	0.6387	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	0.12	Put			492.87770	422.305	17.64	0.3613	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			420.72640	474.590	19.41	0.4076	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,125.62640	1,019.190	19.41	0.5924	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,416.26960	1,550.845	15.83	0.8728	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			121.16960	95.445	15.83	0.1272	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			668.75740	735.021	19.62	0.4777	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,147.65740	1,050.821	19.62	0.5223	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			413.06720	456.080	20.87	0.3281	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,891.96720	1,771.880	20.87	0.6719	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,071.89200	1,167.887	17.98	0.6662	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			550.79200	483.687	17.98	0.3338	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,547.90560	1,634.123	18.90	0.6171	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,147.70560	1,059.323	18.90	0.3829	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,193.99510	1,269.126	20.21	0.5077	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,793.79510	1,694.326	20.21	0.4923	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,966.10070	2,079.259	16.59	0.7485	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			565.90070	504.459	16.59	0.2515	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
€ / R	On	18/09/2017	Foreign Exchange Future			15.57880		15.44080			0.0000	81,056,496.40	5,203	98,951
€ / R	On	27/09/2017	Foreign Exchange Future			15.60820		15.47000			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.70680		15.56770			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.80990		15.67000			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.87510		15.73510			0.0000	11,906,325.00	750	31,331
€ / R	On	27/12/2017	Foreign Exchange Future			15.90580		15.76550			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.02250		15.88100			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.17750		16.03460			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.47900		16.33350			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.78840		17.62940			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>92,962,821.40</b>	<b>5,953</b>	<b>143,790</b>
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			31.86590	15.256	14.15	0.0894	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,029.36290	3,891.336	40.54	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.16600	0.139	40.69	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,039.36600	3,901.339	40.69	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.15980	0.133	40.39	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,019.35980	3,881.333	40.39	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			372.66590	494.056	14.15	0.9106	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.16290	0.136	40.54	0.0005	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			107.58620	66.931	12.62	0.2469	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			267.58620	365.132	12.62	0.7531	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			226.94740	169.190	12.76	0.3382	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			374.64740	455.990	12.76	0.6618	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			319.80460	258.173	13.25	0.3677	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	28/11/2017	Foreign Exchange Option	15.51	Call			479.80460	558.073	13.25	0.6323	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			51.14640	58.576	17.62	0.0893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,376.04640	2,243.476	17.62	0.9107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			50.62760	57.958	17.63	0.0885	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,385.52760	2,252.858	17.63	0.9115	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			51.67060	59.201	17.61	0.0901	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,366.57060	2,234.101	17.61	0.9099	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			303.25110	347.035	14.64	0.4111	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			768.15110	671.935	14.64	0.5889	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			437.47150	500.906	13.92	0.5404	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			502.37150	425.806	13.92	0.4596	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			527.73360	602.051	13.67	0.6099	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			392.63360	326.951	13.67	0.3901	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,625.87250	1,761.542	12.70	0.9622	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			20.77250	16.442	12.70	0.0378	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,018.89260	911.649	15.30	0.6780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			223.99260	256.749	15.30	0.3220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			209.91990	240.897	15.44	0.3053	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			1,074.81990	965.797	15.44	0.6947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.09890	4.196	22.61	0.0070	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,677.99890	5,539.096	22.61	0.9930	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,753.13400	1,889.507	13.20	0.9675	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			18.03400	14.407	13.20	0.0325	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			909.54700	806.643	15.02	0.6423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			254.64700	291.743	15.02	0.3577	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			413.91300	348.394	13.84	0.3910	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			559.41300	634.194	13.84	0.6090	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			544.40870	474.291	14.47	0.4212	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			625.40870	696.791	14.47	0.5788	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			213.72610	182.632	14.10	0.1908	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,108.27870	2,241.538	14.66	0.9211	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,249.00270	1,355.416	14.17	0.7746	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			264.40270	227.916	14.17	0.2254	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,385.72620	1,497.819	14.10	0.8111	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			211.12620	180.319	14.10	0.1889	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,378.32610	1,490.131	14.10	0.8092	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			279.79900	241.758	14.19	0.2354	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,000.08050	909.399	15.60	0.5469	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			534.68050	586.899	15.60	0.4531	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,393.14500	1,505.525	14.09	0.8129	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			208.54500	178.025	14.09	0.1871	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			73.67870	64.038	14.66	0.0789	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,214.39900	1,319.259	14.19	0.7646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,311.33960	1,408.442	14.77	0.7040	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			477.83960	429.442	14.77	0.2960	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,305.22070	1,402.071	14.77	0.7023	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	15.51	Put			481.72070	433.071	14.77	0.2977	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,317.47800	1,414.832	14.76	0.7058	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			473.97800	425.832	14.76	0.2942	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,894.00170	1,978.919	16.09	0.6387	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,134.60170	1,060.519	16.09	0.3613	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,889.47220	1,974.090	16.10	0.6376	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,140.07220	1,065.690	16.10	0.3624	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,898.55240	1,983.752	16.08	0.6397	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,129.15240	1,055.352	16.08	0.3603	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>270,801</b>
<b>Total € / R</b>												<b>92,962,821.40</b>	<b>5,953</b>	<b>414,591</b>
AUS / R	On	18/09/2017	Foreign Exchange Future			10.44330		10.32950			0.0000	522,165.00	50	24,176
AUS / R	On	18/12/2017	Foreign Exchange Future			10.57870		10.46350			0.0000	0.00	0	7,010
AUS / R	On	27/12/2017	Foreign Exchange Future			10.59200		10.47660			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.71180		10.59520			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.84120		10.72220			0.0000	0.00	0	1,500
AUS / R	On	14/06/2019	Foreign Exchange Future			11.35200		11.22850			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>522,165.00</b>	<b>50</b>	<b>32,686</b>
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.02520	0.044	27.21	0.0004	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,840.52520	1,726.744	27.21	0.9996	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.02440	0.043	27.28	0.0004	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,850.52440	1,736.743	27.28	0.9996	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.02360	0.042	27.35	0.0003	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,860.52360	1,746.741	27.35	0.9997	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,443.43720	1,339.383	17.13	0.8913	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			36.33060	47.308	17.14	0.1072	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,452.83060	1,348.608	17.14	0.8928	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			37.55480	48.870	17.11	0.1103	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,434.05480	1,330.170	17.11	0.8897	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			36.93720	48.083	17.13	0.1087	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			606.71970	697.672	14.10	0.7828	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			130.11970	105.672	14.10	0.2172	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			599.74000	690.060	14.10	0.7791	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			133.14000	108.060	14.10	0.2209	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			613.94830	705.323	14.10	0.7866	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			127.34830	103.323	14.10	0.2134	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			805.05940	895.059	14.83	0.7587	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			199.85940	173.259	14.83	0.2413	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			798.05140	887.747	14.83	0.7559	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			202.85140	175.947	14.83	0.2441	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			791.07800	880.464	14.83	0.7530	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			205.87800	178.663	14.83	0.2470	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			435.03890	385.211	14.27	0.3784	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			657.52850	727.322	14.25	0.6275	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			425.32850	376.122	14.25	0.3725	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			652.36830	721.849	14.26	0.6246	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			430.16830	380.649	14.26	0.3754	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			647.23890	716.411	14.27	0.6216	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			736.04450	680.051	14.12	0.4005	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			953.66580	1,021.651	14.10	0.6033	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			725.16580	669.651	14.10	0.3967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			949.09510	1,016.841	14.11	0.6014	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			730.59510	674.841	14.11	0.3986	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			944.54450	1,012.051	14.12	0.5995	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>522,165.00</b>	<b>50</b>	<b>32,686</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.65670		10.58200			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.81050		10.73580			0.0000	4,324,200.00	400	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.95660		10.88240			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.95180		10.87780			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>4,324,200.00</b>	<b>400</b>	<b>1,700</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.99310	2.446	17.18	0.0219	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			709.99310	635.746	17.18	0.9781	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.91260	2.341	17.29	0.0210	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			719.91260	645.641	17.29	0.9790	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			2.07770	2.557	17.08	0.0229	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			700.07770	625.857	17.08	0.9771	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			399.53950	447.631	13.07	0.6565	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			203.73950	177.131	13.07	0.3435	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			393.91540	441.584	13.08	0.6513	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			208.11540	181.084	13.08	0.3487	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			405.22170	453.731	13.06	0.6617	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			199.42170	173.231	13.06	0.3383	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			940.97570	1,002.716	13.76	0.8147	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			128.57570	116.116	13.76	0.1853	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			933.30690	994.860	13.76	0.8121	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			130.90690	118.260	13.76	0.1879	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			948.67510	1,010.604	13.76	0.8174	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			126.27510	114.004	13.76	0.1826	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			572.18200	612.176	14.23	0.5633	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			514.38200	480.376	14.23	0.4367	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			567.62830	607.390	14.24	0.5604	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			519.82830	485.590	14.24	0.4396	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			576.76940	616.992	14.22	0.5662	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			508.96940	475.192	14.22	0.4338	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 CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>4,324,200.00</b>	<b>400</b>	<b>1,700</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.67080		13.50200			0.0000	0.00	0	3,658
CHF / R	On	18/12/2017	Foreign Exchange Future			13.94600		13.77480			0.0000	0.00	0	900
CHF / R	On	19/03/2018	Foreign Exchange Future			14.22960		14.05450			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.50910		14.33080			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.52310		15.33160			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,558</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.29550	0.395	25.15	0.0024	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,888.29550	1,719.595	25.15	0.9976	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.28750	0.381	25.20	0.0023	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,898.28750	1,729.581	25.20	0.9977	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.30380	0.408	25.11	0.0025	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,878.30380	1,709.608	25.11	0.9975	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			369.26240	446.854	16.62	0.4900	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			624.46240	530.854	16.62	0.5100	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			365.70380	442.797	16.64	0.4868	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			630.90380	536.797	16.64	0.5132	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			372.84840	450.943	16.60	0.4932	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			618.04840	524.943	16.60	0.5068	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			641.34160	727.046	16.73	0.5426	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			736.84160	647.447	16.73	0.4574	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			637.33850	722.595	16.74	0.5403	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			742.83850	652.995	16.74	0.4597	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			645.36360	731.522	16.72	0.5449	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			730.86360	641.922	16.72	0.4551	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			756.30770	834.551	16.58	0.5252	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			955.50770	855.451	16.58	0.4748	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			752.60100	830.511	16.59	0.5233	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			961.80100	861.411	16.59	0.4767	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			748.91230	826.491	16.61	0.5215	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			968.11230	867.391	16.61	0.4785	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			975.49580	876.058	15.35	0.3610	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,575.96660	1,669.291	15.33	0.6416	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			964.36660	866.191	15.33	0.3584	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,571.51990	1,664.214	15.34	0.6403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			969.91990	871.114	15.34	0.3597	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,567.09580	1,659.158	15.35	0.6390	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>4,558</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98750		1.98040			0.0000	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00590		1.99970			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02360		2.01670			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.04080		2.03280			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02340		2.01980			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			2.43160	2.598	20.66	0.0113	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,698.43160	1,627.598	20.66	0.9887	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			2.03180	2.155	21.20	0.0093	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,798.03180	1,727.155	21.20	0.9907	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			2.93280	3.159	20.11	0.0137	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,598.93280	1,528.159	20.11	0.9863	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			880.02900	928.349	14.66	0.6573	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			383.02900	369.349	14.66	0.3427	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			822.24100	868.786	14.71	0.6322	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			425.24100	409.786	14.71	0.3678	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			940.50860	990.532	14.61	0.6819	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			343.50860	331.532	14.61	0.3181	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			477.62810	464.981	15.59	0.3010	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,383.07400	1,438.297	15.63	0.6824	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			516.07400	502.297	15.63	0.3176	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,323.36580	1,377.423	15.67	0.6657	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			556.36580	541.423	15.67	0.3343	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,444.62810	1,500.981	15.59	0.6990	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,203.82730	1,250.727	16.05	0.5569	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,075.82730	1,042.727	16.05	0.4431	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,159.67970	1,205.465	16.11	0.5431	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,131.67970	1,097.465	16.11	0.4569	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,249.41440	1,297.427	15.99	0.5708	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,021.41440	989.427	15.99	0.4292	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,949.36890	1,967.800	16.46	0.5826	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,551.36890	1,533.800	16.46	0.4174	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,903.53220	1,921.225	16.48	0.5736	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,605.53220	1,587.225	16.48	0.4264	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,996.15250	2,015.320	16.43	0.5916	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,498.15250	1,481.320	16.43	0.4084	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			2.09810		2.08050			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.13930		2.12170			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.18020		2.16230			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.22160		2.20330			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40160		2.38210			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 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			1,209.34060	1,382.925	17.59	0.9907	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			4.34060	1.925	17.59	0.0093	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,110.54330	1,283.718	17.19	0.9871	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			5.54330	2.718	17.19	0.0129	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,308.42530	1,482.364	17.98	0.9933	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3.42530	1.364	17.98	0.0067	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,271.29820	1,405.522	14.67	0.7830	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			254.29820	212.522	14.67	0.2170	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,416.32260	1,559.970	14.62	0.8196	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			199.32260	166.970	14.62	0.1804	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,342.66850	1,481.749	14.64	0.8018	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			225.66850	188.749	14.64	0.1982	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,196.08820	1,100.698	16.63	0.4908	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			997.67450	1,087.456	16.47	0.5394	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,074.67450	985.456	16.47	0.4606	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			957.63010	1,044.304	16.55	0.5242	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,134.63010	1,042.304	16.55	0.4758	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			919.08820	1,002.698	16.63	0.5092	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,433.64880	1,334.119	16.53	0.4813	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,245.15420	1,333.424	16.39	0.5432	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,312.15420	1,217.424	16.39	0.4568	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,205.28760	1,291.144	16.46	0.5309	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,372.28760	1,275.144	16.46	0.4691	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,166.64880	1,250.119	16.53	0.5187	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,335.43040	3,474.178	16.34	0.7318	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,014.43040	958.178	16.34	0.2682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,276.88120	3,413.717	16.39	0.7244	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,055.88120	997.717	16.39	0.2756	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,400.17840	3,540.489	16.35	0.7388	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			979.17840	924.489	16.35	0.2612	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			1.65850		1.64560			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.68620		1.67300			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.71280		1.69940			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.73840		1.72470			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83770		1.82300			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.05150	0.056	27.39	0.0003	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,944.05150	2,815.056	27.39	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.04340	0.047	27.89	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3,044.04340	2,915.047	27.89	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.03680	0.040	28.40	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,144.03680	3,015.040	28.40	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			233.02570	263.809	16.29	0.3005	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,203.02570	1,101.809	16.29	0.6995	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			214.94270	243.220	16.48	0.2806	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,284.94270	1,181.220	16.48	0.7194	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			252.73550	286.212	16.11	0.3217	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,122.73550	1,024.212	16.11	0.6783	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			636.38540	691.395	16.43	0.4710	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,042.38540	963.395	16.43	0.5290	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			603.57250	656.076	16.56	0.4527	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,109.57250	1,028.076	16.56	0.5473	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			670.97130	728.562	16.31	0.4899	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			976.97130	900.562	16.31	0.5101	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			859.55460	916.489	16.63	0.4956	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,212.55460	1,132.489	16.63	0.5044	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			825.04450	880.206	16.74	0.4806	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,278.04450	1,196.206	16.74	0.5194	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			895.52860	954.296	16.52	0.5108	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,148.52860	1,070.296	16.52	0.4892	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,900.36940	1,975.505	16.93	0.6100	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,370.36940	1,298.505	16.93	0.3900	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,986.77200	2,066.516	16.76	0.6297	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,256.77200	1,189.516	16.76	0.3703	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,943.01050	2,020.445	16.84	0.6198	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,313.01050	1,243.445	16.84	0.3802	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			0.12580		0.12440			0.0000	173,855.60	1,382	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12530		0.12390			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12490		0.12200			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12450		0.12070			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11220		0.12450			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>173,855.60</b>	<b>1,382</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>173,855.60</b>	<b>1,382</b>	<b>1,145</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.67420		1.66150			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.70140		1.68860			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72820		1.71510			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.75480		1.74140			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86610		1.85210			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 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			9.40400		9.28940			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.52080		9.40480			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.63610		9.51860			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.74930		9.63010			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.20170		10.07580			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,300.72160	1,186.048	21.82	0.9995	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.13340	0.061	21.89	0.0007	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,280.73340	1,166.061	21.89	0.9993	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.12730	0.054	21.86	0.0006	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,290.72730	1,176.054	21.86	0.9994	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.12160	0.048	21.82	0.0005	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			156.20840	194.068	15.68	0.3739	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			561.40840	483.268	15.68	0.6261	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			153.72580	191.097	15.70	0.3695	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			568.92580	490.297	15.70	0.6305	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			158.72860	197.082	15.66	0.3784	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			553.92860	476.282	15.66	0.6216	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			461.85880	531.676	15.66	0.5904	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			393.25880	345.576	15.66	0.4096	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			457.06120	526.471	15.67	0.5867	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			398.46120	350.371	15.67	0.4133	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			466.69170	536.918	15.66	0.5940	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			388.09170	340.818	15.66	0.4060	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			420.79450	477.326	15.17	0.4990	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			630.69450	568.026	15.17	0.5010	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			417.20360	473.368	15.18	0.4960	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			637.10360	574.068	15.18	0.5040	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			424.41760	481.314	15.15	0.5020	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			624.31760	562.014	15.15	0.4980	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			878.84120	949.373	15.04	0.5949	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			723.04120	667.673	15.04	0.4051	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			874.40460	944.680	15.05	0.5929	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			728.60460	672.980	15.05	0.4071	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			883.30400	954.082	15.03	0.5968	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			717.50400	662.382	15.03	0.4032	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			1.29180		1.28540			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
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30540		1.29890			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31680		1.31260			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.32950		1.32510			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35260		1.34420			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			846.00000	782.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			946.00000	882.000		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			746.00000	682.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	54.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			11.00000	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			111.00000	46.000		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			211.00000	146.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			126.00000	168.000		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			26.00000	68.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			74.00000	32.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			51.00000	95.000		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			49.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			151.00000	195.000		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			242.00000	326.000		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			142.00000	226.000		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			342.00000	426.000		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			1.31860		1.31040			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.32250		1.31430			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32650		1.31830			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.33040		1.32220			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 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			1.20260		1.20090				0.0000	0.00	0	5,150
QUANTO €On	18/12/2017	Foreign Exchange Future			1.20840		1.20680				0.0000	0.00	0	40
QUANTO €On	19/03/2018	Foreign Exchange Future			1.21470		1.21310				0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.22100		1.21940				0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,190</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,190</b>
RAIN	On 18/09/2017	Foreign Exchange Future			23,332.07000		23,142.13000				0.0000	0.00	0	0
RAIN	On 18/12/2017	Foreign Exchange Future			23,701.00000		23,511.55000				0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future			24,073.50000		23,878.74000				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			9.65760		9.58600				0.0000	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Future			9.80560		9.73250				0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future			9.95350		9.87950				0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future			10.09870		10.02140				0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.68170		10.59360				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	9.63	Call			56.23550	86.103	11.22	0.5649		0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.63	Put			100.23550	58.503	11.22	0.4351		0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.64	Call			52.85500	80.011	11.12	0.5431		0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.64	Put			106.85500	62.411	11.12	0.4569		0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.65	Call			49.65750	74.135	11.02	0.5208		0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.65	Put			113.65750	66.535	11.02	0.4792		0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Call			242.89260	275.971	13.52	0.5117		0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put			320.39260	280.371	13.52	0.4883		0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call			239.06860	271.732	13.55	0.5060		0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put			326.56860	286.132	13.55	0.4940		0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call			246.77360	280.267	13.49	0.5174		0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put			314.27360	274.667	13.49	0.4826		0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call			382.59570	418.383	14.64	0.5187		0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put			463.09570	424.883	14.64	0.4813		0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call			378.65330	414.165	14.66	0.5150		0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put			469.15330	430.665	14.66	0.4850		0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call			386.57530	422.637	14.62	0.5225		0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put			457.07530	419.137	14.62	0.4775		0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call			480.15700	515.848	14.57	0.5252		0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			558.75700	517.148	14.57	0.4748		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			476.19150	511.662	14.58	0.5221	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			564.79150	522.962	14.58	0.4779	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			484.15280	520.215	14.56	0.5282	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			552.75280	511.515	14.56	0.4718	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,136.87420	1,191.016	14.71	0.6683	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			543.27420	509.317	14.71	0.3317	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,131.31840	1,185.296	14.72	0.6664	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			547.71840	513.596	14.72	0.3336	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,142.45580	1,196.753	14.71	0.6702	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			538.85580	505.053	14.71	0.3298	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			3.78670		3.76240			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.74170		3.71730			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.69850		3.67540			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.66030		3.63520			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.53890		3.47500			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			213.20410	237.033	16.69	0.9906	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.80410	0.333	16.69	0.0094	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			203.33200	227.117	16.52	0.9884	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.93200	0.416	16.52	0.0116	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			223.05100	246.965	16.85	0.9924	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.65100	0.265	16.85	0.0076	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			86.37580	98.404	12.43	0.5158	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			109.07580	96.704	12.43	0.4842	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			82.22040	93.314	12.39	0.4994	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			114.92040	101.614	12.39	0.5006	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			90.69260	103.657	12.46	0.5321	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			103.39260	91.957	12.46	0.4679	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			235.01150	252.492	14.01	0.7046	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			79.61150	73.991	14.01	0.2954	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			228.40650	245.631	13.99	0.6951	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			83.00650	77.131	13.99	0.3049	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			241.71760	259.447	14.04	0.7139	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			76.31760	70.947	14.04	0.2861	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			171.15570	183.275	14.62	0.5175	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			205.95570	192.975	14.62	0.4825	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			179.76410	192.382	14.59	0.5343	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			194.56410	182.082	14.59	0.4657	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			175.41850	187.787	14.60	0.5259	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			200.21850	187.487	14.60	0.4741	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			260.40610	294.045	15.24	0.5508	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	3.52	Put			305.40610	275.145	15.24	0.4492	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			256.11390	289.224	15.23	0.5452	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			311.11390	280.324	15.23	0.4548	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			251.87660	284.459	15.22	0.5397	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			316.87660	285.559	15.22	0.4603	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			1.41200		1.40030			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39160		1.38030			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37040		1.35940			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35050		1.33950			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.24250		1.23310			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>984 621 755.00</b>	<b>75,716</b>	<b>1,889,281</b>
<b>Total Options</b>												<b>8 398 575.00</b>	<b>50,000</b>	<b>3,419,892</b>
<b>Grand Total:</b>												<b>993,020,330.00</b>	<b>125,716</b>	<b>5,309,173</b>