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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/11/2017 Foreign Exchange Future			13.99660		14.06480			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.99660		14.06950			0.0000	0.00	0	80,000
\$ / R On 09/11/2017 Foreign Exchange Future			13.99620		14.07370			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			14.00420		14.07920			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			14.01110		14.08740			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			14.01360		14.09010			0.0000	0.00	0	1,630
\$ / R On 28/11/2017 Foreign Exchange Future			14.04050		14.11990			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.04540		14.12530			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.05520		14.13610			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.07880		14.15960			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.08110		14.16190			0.0000	56,324.40	4	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.08810		14.16900			0.0000	1,014,286,847.60	71,996	1,024,759
\$ / R On 22/12/2017 Foreign Exchange Future			14.09740		14.17840			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.10910		14.19010			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			14.12310		14.20420			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.12770		14.20890			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.13930		14.22040			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.14160		14.22260			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.14620		14.22720			0.0000	0.00	0	241
\$ / R On 18/01/2018 Foreign Exchange Future			14.16000		14.24100			0.0000	0.00	0	241
\$ / R On 25/01/2018 Foreign Exchange Future			14.17600		14.25710			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			14.18980		14.27090			0.0000	0.00	0	1,564
\$ / R	On	01/02/2018	Foreign Exchange Future			14.19210		14.27320			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.21940		14.30050			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.22390		14.30510			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.25550		14.34700			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.25780		14.24090			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.29610		14.37790			0.0000	20,657,864.50	1,445	173,462
\$ / R	On	24/04/2018	Foreign Exchange Future			14.37740		14.45980			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.37970		14.46210			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.39100		14.47340			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.41580		14.49850			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.42490		14.50760			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.46120		14.54400			0.0000	2,617,477.20	181	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.50210		14.58490			0.0000	0.00	0	109,751
\$ / R	On	29/06/2018	Foreign Exchange Future			14.52700		14.61000			0.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Future			14.53380		14.61680			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.57460		14.65770			0.0000	0.00	0	1,800
\$ / R	On	25/07/2018	Foreign Exchange Future			14.58600		14.66910			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.59960		14.68280			0.0000	11,504,484.80	788	788
\$ / R	On	13/08/2018	Foreign Exchange Future			14.62930		14.71280			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.67060		14.75450			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future			14.70960		14.79390			0.0000	0.00	0	2,767
\$ / R	On	28/09/2018	Foreign Exchange Future			14.73480		14.81940			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future			14.79680		14.88200			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			14.81050		14.89590			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.84180		14.92740			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.88450		14.96970			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.91960		15.00450			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.96230		15.04670			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.07270		15.15610			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.15540		15.23820			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.37620		15.45700			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.36060		16.42500			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.49090		16.55250			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.62690		16.68560			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,049,122,998.50</b>	<b>74,414</b>	<b>1,674,685</b>
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Call			516.79570	447.992	29.55	0.9823	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.55	Put			1.99570	1.392	29.55	0.0177	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Call			279.25240	209.784	25.14	0.8603	0.00	0	0
\$ / R	On	03/11/2017	Foreign Exchange Option	13.80	Put			14.45240	13.184	25.14	0.1397	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			0.36040	0.226	33.08	0.0031	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			715.16040	646.826	33.08	0.9969	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			2.30160	1.908	23.70	0.0153	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			801.80160	728.508	23.70	0.9847	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Call			390.18670	316.917	19.16	0.8594	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/11/2017	Foreign Exchange Option	13.70	Put			20.68670	20.317	19.16	0.1406	0.00	0	40,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			5.87370	7.035	19.87	0.0441	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			719.57370	643.235	19.87	0.9559	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			123.64710	142.506	15.92	0.4696	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			222.84710	166.706	15.92	0.5304	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			9.11490	16.283	16.33	0.0793	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			696.51490	627.383	16.33	0.9207	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			6.85120	9.042	16.39	0.0464	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			836.95120	762.642	16.39	0.9536	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			48.05310	54.376	15.73	0.1695	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			667.95310	594.876	15.73	0.8305	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,621.60770	3,700.698	31.84	0.9966	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1.50770	1.198	31.84	0.0034	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			59.85620	67.839	15.99	0.1932	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			655.15620	583.239	15.99	0.8068	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,381.43440	1,303.716	18.70	0.9709	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			6.13440	8.316	18.70	0.0291	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			100.05650	107.253	16.18	0.2579	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			596.15650	522.453	16.18	0.7421	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			220.99590	238.822	17.83	0.3862	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			520.59590	457.622	17.83	0.6138	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			115.61110	125.361	17.48	0.2434	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			747.51110	676.461	17.48	0.7566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,497.60750	1,563.144	21.90	0.8983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			66.60750	51.244	21.90	0.1017	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			891.52710	943.269	20.36	0.7701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			160.52710	131.370	20.36	0.2299	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,618.63820	1,538.132	17.38	0.9707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			9.63820	10.032	17.38	0.0293	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,006.61300	931.593	17.15	0.8589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			57.61300	63.493	17.15	0.1411	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			340.73660	292.626	18.76	0.4367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			441.73660	474.526	18.76	0.5633	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			142.88850	154.911	17.63	0.2760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			711.88850	643.011	17.63	0.7240	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,975.00940	1,894.251	19.47	0.9829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			6.00940	6.151	19.47	0.0171	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			336.82040	289.045	18.78	0.4327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			447.82040	480.945	18.78	0.5673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,422.06890	1,343.421	16.64	0.9560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			13.06890	15.322	16.64	0.0440	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,014.71600	1,933.941	19.70	0.9838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			5.71600	5.841	19.70	0.0162	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			264.44840	285.228	18.09	0.4177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			503.44840	443.328	18.09	0.5823	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			230.93930	193.460	19.61	0.3163	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			661.93930	705.360	19.61	0.6837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			523.83890	560.934	19.09	0.6138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			292.83890	249.034	19.09	0.3862	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			195.91940	211.915	17.85	0.3433	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			604.91940	540.015	17.85	0.6567	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			210.90340	227.978	17.90	0.3606	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			579.90340	516.078	17.90	0.6394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			683.77540	728.103	19.68	0.6933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			222.77540	186.203	19.68	0.3067	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,431.59920	1,352.880	16.62	0.9573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			12.59920	14.780	16.62	0.0427	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			47.37010	52.546	17.07	0.1215	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,066.37010	990.646	17.07	0.8785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,109.93980	1,033.749	17.01	0.8914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			40.93980	45.649	17.01	0.1086	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			54.53330	60.206	17.13	0.1354	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,023.53330	948.306	17.13	0.8646	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,040.57700	965.147	17.10	0.8703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			51.57700	57.047	17.10	0.1297	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,015.05750	939.933	17.14	0.8618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			56.05750	61.833	17.14	0.1382	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			181.43710	149.753	20.12	0.2564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			812.43710	861.653	20.12	0.7436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,776.77270	1,696.126	18.31	0.9771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			7.77270	8.026	18.31	0.0229	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			860.37570	787.459	17.35	0.8006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			91.37570	99.359	17.35	0.1994	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			62.47280	68.674	17.18	0.1501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			981.47280	906.774	17.18	0.8499	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,529.92280	1,449.525	16.86	0.9663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			10.92280	11.425	16.86	0.0337	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,064.68440	1,121.534	20.86	0.8183	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			123.68440	99.634	20.86	0.1817	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,407.09170	1,471.501	21.78	0.8842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			76.09170	59.601	21.78	0.1158	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,965.08550	1,884.331	19.41	0.9826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			6.08550	6.231	19.41	0.0174	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,422.49790	2,341.622	22.07	0.9907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			3.49790	3.522	22.07	0.0093	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			514.72710	454.019	18.06	0.5912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			255.72710	275.919	18.06	0.4088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,677.88180	1,597.317	17.73	0.9733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			8.88180	9.217	17.73	0.0267	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,092.42710	1,016.419	17.04	0.8864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			43.42710	48.319	17.04	0.1136	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			643.74780	577.288	17.77	0.6824	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	13.70	Put			174.74780	189.188	17.77	0.3176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,097.17090	2,170.829	22.68	0.9578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			26.17090	18.929	22.68	0.0422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			972.81600	1,027.083	20.59	0.7943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			141.81600	115.183	20.59	0.2057	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			115.18350	125.029	17.49	0.2364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			784.18350	713.129	17.49	0.7636	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,173.69780	2,092.871	20.63	0.9870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.69780	4.771	20.63	0.0130	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			998.20140	923.287	17.16	0.8559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			59.20140	65.187	17.16	0.1441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,073.15370	1,130.228	20.88	0.8203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			122.15370	98.328	20.88	0.1797	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			377.78750	326.654	18.53	0.4737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			388.78750	418.554	18.53	0.5263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,038.57550	3,117.646	24.93	0.9865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			7.57550	5.746	24.93	0.0135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,199.09510	1,122.057	16.90	0.9146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			30.09510	33.957	16.90	0.0854	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,896.66840	3,976.336	29.11	0.9907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			5.66840	4.436	29.11	0.0093	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			419.50980	364.293	18.31	0.5121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			340.50980	366.193	18.31	0.4879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,008.67720	3,087.717	24.79	0.9863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			7.67720	5.817	24.79	0.0137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			251.08420	211.443	19.43	0.3397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			612.08420	653.343	19.43	0.6603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,661.93210	2,739.379	23.38	0.9819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			10.93210	7.479	23.38	0.0181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			390.88010	338.738	18.45	0.4864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			371.88010	400.638	18.45	0.5136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			899.85490	826.309	17.29	0.8179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			80.85490	88.209	17.29	0.1821	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			465.35250	407.341	18.18	0.5515	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			296.35250	319.240	18.18	0.4485	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,968.81820	3,047.815	24.59	0.9859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			7.81820	5.915	24.59	0.0141	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			37.33140	27.635	22.39	0.0592	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,868.33140	1,939.535	22.39	0.9408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			876.05690	802.884	17.33	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			87.05690	94.784	17.33	0.1924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			260.20600	219.618	19.35	0.3500	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			591.20600	631.518	19.35	0.6500	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			7.28880	5.547	25.37	0.0129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,128.28880	3,207.447	25.37	0.9871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,397.44370	2,473.443	23.05	0.9730	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			16.44370	11.543	23.05	0.0270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,078.44460	3,157.555	25.13	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			7.44460	5.655	25.13	0.0132	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			7.25840	5.526	25.42	0.0128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,138.25840	3,217.426	25.42	0.9872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			7.22860	5.505	25.47	0.0128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,148.22860	3,227.405	25.47	0.9872	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			129.43280	141.270	17.91	0.2462	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			807.83280	738.670	17.91	0.7538	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,848.77410	3,928.309	28.52	0.9885	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			7.17410	5.709	28.52	0.0115	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			183.65090	199.265	18.14	0.3032	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			733.75090	668.365	18.14	0.6968	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			134.00720	149.791	18.06	0.2362	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			908.20720	842.891	18.06	0.7638	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			299.92270	331.458	18.77	0.4023	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			608.82270	559.158	18.77	0.5977	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,113.80500	1,046.851	17.87	0.8237	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			93.40500	107.551	17.87	0.1763	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			818.56370	871.074	20.13	0.6740	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			278.96370	250.374	20.13	0.3260	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			907.88490	962.684	20.38	0.7042	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			248.28490	221.984	20.38	0.2958	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			467.68680	508.164	19.03	0.5102	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			470.28680	429.764	19.03	0.4898	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			321.80560	354.213	18.57	0.4060	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			629.00560	580.413	18.57	0.5940	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			338.86350	371.744	18.40	0.4100	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			639.86350	591.744	18.40	0.5900	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			331.11120	363.247	18.20	0.3940	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			688.21120	639.247	18.20	0.6060	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,034.71350	973.780	17.53	0.7585	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			163.81350	183.980	17.53	0.2415	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,133.47590	1,069.882	17.47	0.7927	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			132.57590	150.082	17.47	0.2073	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,149.08080	1,085.093	17.46	0.7978	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			128.18080	145.293	17.46	0.2022	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			139.37060	157.475	17.48	0.2150	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,110.27060	1,047.275	17.48	0.7850	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,322.46010	1,254.709	17.36	0.8462	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			89.26010	102.609	17.36	0.1538	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,666.93680	1,731.501	21.40	0.8276	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			150.13680	133.601	21.40	0.1724	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,745.23340	1,669.505	17.85	0.9202	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,232.13100	1,166.350	17.41	0.8214	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,434.66440	1,496.725	20.94	0.7891	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 Option	15.52	Call			187.86440	168.825	20.94	0.2109	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			42.03340	47.406	17.85	0.0798	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,745.82930	1,811.382	21.55	0.8390	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			139.02930	123.482	21.55	0.1610	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,187.49430	1,245.546	20.36	0.7380	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			240.69430	217.646	20.36	0.2620	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			108.93100	124.250	17.41	0.1786	0.00	0	3,496
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			500.58510	538.773	18.22	0.4751	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			601.08510	558.173	18.22	0.5249	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			492.67940	530.381	18.17	0.4679	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			617.77940	574.281	18.17	0.5321	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			0.00000	245.548	17.14	0.2725	24,554,760.00	100,000	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.00000	1,001.048	17.14	0.7275	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			0.00000	216.113	17.09	0.2475	21,611,330.00	100,000	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.00000	1,073.913	17.09	0.7525	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,495.10260	1,427.888	16.66	0.8370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			117.20260	131.788	16.66	0.1630	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,388.16390	1,446.302	19.81	0.7205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			306.06390	282.402	19.81	0.2795	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,118.17070	1,171.468	19.20	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,203.06540	3,278.716	22.95	0.9143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			80.52370	74.433	22.97	0.0853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,212.62370	3,288.333	22.97	0.9147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,193.51160	3,269.100	22.93	0.9139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			585.74620	547.646	18.20	0.4741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			697.84620	741.546	18.20	0.5259	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			321.61520	351.527	17.18	0.3337	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			959.51520	907.627	17.18	0.6663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			80.96540	74.816	22.95	0.0857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			492.01720	458.015	18.61	0.4141	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			581.84630	543.913	18.22	0.4717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			703.94630	747.813	18.22	0.5283	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			966.83760	1,016.811	18.85	0.6181	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			444.73760	412.911	18.85	0.3819	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			81.41160	75.200	22.93	0.0861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			458.04390	493.439	17.58	0.4148	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,065.83530	1,988.515	17.11	0.9251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			47.93530	52.415	17.11	0.0749	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,002.09650	1,052.769	18.93	0.6284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			429.99650	398.868	18.93	0.3716	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			864.11720	911.915	18.61	0.5859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			106.76530	120.087	16.62	0.1516	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			329.58690	359.863	17.20	0.3390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			947.48690	895.963	17.20	0.6610	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,321.45610	1,257.827	16.78	0.7918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			163.55610	181.727	16.78	0.2082	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		785.94390	739.539	17.58	0.5852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		64.76700	70.928	16.88	0.0975	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		1,049.27740	992.508	17.00	0.7024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		271.37740	296.408	17.00	0.2976	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,037.84680	1,089.199	19.01	0.6385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		415.74680	385.299	19.01	0.3615	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,544.66530	1,476.187	16.62	0.8484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		601.58480	562.822	18.14	0.4837	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		938.99030	988.398	18.79	0.6097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		456.89030	424.498	18.79	0.3903	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,231.47940	1,286.954	19.46	0.6871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		349.37940	323.054	19.46	0.3129	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,872.66700	1,797.028	16.88	0.9025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		812.09440	764.827	17.51	0.5982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		239.39980	262.553	16.94	0.2729	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		1,117.29980	1,058.653	16.94	0.7271	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		1,974.12400	2,039.064	20.88	0.8143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		192.02400	175.163	20.88	0.1857	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		673.68480	716.722	18.14	0.5163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		50.81270	55.582	17.07	0.0788	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		1,187.93860	1,127.467	16.88	0.7510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		210.03860	231.367	16.88	0.2490	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		860.94230	812.098	17.40	0.6218	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		393.04230	425.998	17.40	0.3782	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		434.19440	468.727	17.51	0.4018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		523.29700	560.888	17.74	0.4485	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,405.67930	2,326.335	17.51	0.9541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		27.77930	30.235	17.51	0.0459	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		1,836.25790	1,899.584	20.66	0.7957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		214.15790	195.684	20.66	0.2043	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		2,028.71270	1,951.682	17.07	0.9212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		298.10620	274.945	19.88	0.2733	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,298.65090	1,235.536	16.80	0.7852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		170.75090	189.436	16.80	0.2148	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,438.66320	1,372.554	16.70	0.8232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		130.76320	146.454	16.70	0.1768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		721.19700	676.988	17.74	0.5515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		58.66730	64.221	16.96	0.0894	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,625.28040	1,686.824	20.31	0.7630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		253.18040	232.924	20.31	0.2370	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		973.84910	1,023.964	18.87	0.6202	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		441.74910	410.064	18.87	0.3798	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,420.20620	1,478.845	19.88	0.7267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		386.07070	357.568	19.20	0.3402	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,202.37310	1,141.545	16.87	0.7556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		204.47310	225.445	16.87	0.2444	0.00	0	2,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			183.22620	202.779	16.83	0.2260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,261.12620	1,198.879	16.83	0.7740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,936.56730	1,860.321	16.96	0.9106	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			609.29660	647.929	17.56	0.4559	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			779.09660	735.329	17.56	0.5441	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,051.20690	1,101.038	18.56	0.6047	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			513.30690	480.738	18.56	0.3953	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,669.43800	1,729.344	19.85	0.7334	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			321.53800	299.044	19.85	0.2666	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			379.81710	409.991	16.88	0.3395	204,995.55	500	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,053.21710	1,000.991	16.88	0.6605	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,547.10780	1,605.035	19.53	0.7086	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			360.50780	336.034	19.53	0.2914	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			0.00000	1,269.347	18.85	0.6418	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.00000	430.347	18.85	0.3582	215,173.50	500	500
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			681.48430	721.089	17.59	0.4713	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			779.98430	736.889	17.59	0.5287	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			628.97600	666.944	17.43	0.4475	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			836.57600	791.844	17.43	0.5525	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,730.73420	1,788.756	19.62	0.7118	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			384.73420	359.956	19.62	0.2882	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			0.00000	1,425.418	18.93	0.6479	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.00000	456.618	18.93	0.3521	228,308.90	500	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			403.39540	432.575	16.74	0.3328	216,287.40	500	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,147.39540	1,093.775	16.74	0.6672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,720.30820	1,654.875	16.20	0.8127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			185.40820	202.775	16.20	0.1873	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,127.94460	2,188.391	20.07	0.7544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			332.84460	310.491	20.07	0.2456	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,758.73870	1,692.699	16.16	0.8212	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			173.83870	190.598	16.16	0.1788	0.00	0	13,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,146.74010	1,194.348	18.36	0.5833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			621.64010	586.448	18.36	0.4167	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,302.13640	1,244.240	16.56	0.7032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			357.23640	382.140	16.56	0.2968	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,167.40340	1,215.371	18.40	0.5883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			612.30340	577.472	18.40	0.4117	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,169.21280	2,097.438	15.76	0.8953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			84.31280	95.338	15.76	0.1047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,596.35230	3,513.896	16.89	0.9837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			11.45230	11.796	16.89	0.0163	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,263.70880	1,206.699	16.60	0.6912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			378.80880	404.599	16.60	0.3088	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,619.35250	2,542.837	15.35	0.9475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			34.45250	40.737	15.35	0.0525	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,789.84800	1,723.324	16.13	0.8278	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	12.96	Put			164.94800	181.224	16.13	0.1722	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,100.81610	3,018.799	15.34	0.9758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			15.91610	16.699	15.34	0.0242	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,958.27670	1,889.279	15.96	0.8608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			123.37670	137.179	15.96	0.1392	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,426.87180	1,479.544	18.91	0.6445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			511.77180	481.643	18.91	0.3555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			886.08010	928.508	17.83	0.5122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			760.98010	720.608	17.83	0.4878	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,534.65000	1,471.852	16.36	0.7685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			249.75000	269.752	16.36	0.2315	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			948.54280	992.326	17.96	0.5307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			723.44280	684.426	17.96	0.4693	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,630.01520	1,565.419	16.28	0.7920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			215.11520	233.319	16.28	0.2080	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,256.46590	2,183.644	15.68	0.9075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			71.56590	81.544	15.68	0.0925	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,245.58650	2,307.351	20.24	0.7687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			310.48650	289.451	20.24	0.2313	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,220.23370	2,281.724	20.20	0.7657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			315.13370	293.824	20.20	0.2343	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,592.92410	1,529.015	16.31	0.7831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			228.02410	246.915	16.31	0.2169	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,449.42010	1,502.422	18.96	0.6488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			504.32010	474.522	18.96	0.3512	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,422.13750	1,361.614	16.45	0.7384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			297.23750	319.514	16.45	0.2616	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,946.69860	2,004.930	19.81	0.7300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			371.59860	347.030	19.81	0.2700	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,408.45720	1,348.224	16.47	0.7346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			303.55720	326.124	16.47	0.2654	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,000.07730	3,068.425	21.24	0.8399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			204.97730	190.525	21.24	0.1601	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,087.73180	1,036.686	16.91	0.6295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			502.83180	534.586	16.91	0.3705	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,374.73260	1,426.623	18.81	0.6342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			529.63260	498.723	18.81	0.3658	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,183.17220	1,128.934	16.70	0.6648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			428.27220	456.834	16.70	0.3352	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,153.00710	2,213.744	20.11	0.7575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			327.90710	305.844	20.11	0.2425	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,035.02860	985.523	17.04	0.6088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			550.12860	583.423	17.04	0.3912	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,177.12940	1,123.321	16.71	0.6627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			432.22940	461.221	16.71	0.3373	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,660.67590	2,726.417	20.80	0.8118	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			245.57590	228.517	20.80	0.1882	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,909.95990	2,977.664	21.13	0.8330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			214.85990	199.764	21.13	0.1670	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			178.96260	167.910	21.81	0.1416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,304.06260	3,375.810	21.81	0.8584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			180.30580	169.149	21.77	0.1426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,285.40580	3,357.049	21.77	0.8574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,847.20540	2,914.442	21.05	0.8279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			222.10540	206.542	21.05	0.1721	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			179.63240	168.527	21.79	0.1421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,294.73240	3,366.427	21.79	0.8579	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,896.70390	1,954.159	19.70	0.7141	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			406.70390	381.159	19.70	0.2859	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			0.00000	1,572.489	19.04	0.6532	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.00000	479.489	19.04	0.3468	239,744.45	500	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			424.89130	451.803	16.65	0.3269	225,901.45	500	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,234.89130	1,178.803	16.65	0.6731	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			502.94620	533.835	16.85	0.3625	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,139.74620	1,087.635	16.85	0.6375	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			437.88550	464.387	16.60	0.3228	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,295.58550	1,238.987	16.60	0.6772	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			667.02540	702.474	17.18	0.4156	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,046.12540	998.474	17.18	0.5844	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,065.79340	2,123.868	19.73	0.7157	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			428.59340	403.468	19.73	0.2843	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			0.00000	1,724.374	19.11	0.6573	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.00000	503.974	19.11	0.3427	251,986.80	500	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			444.62140	470.891	16.58	0.3207	235,445.40	500	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,327.42140	1,270.491	16.58	0.6793	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			856.87560	896.040	17.52	0.4676	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			949.67560	905.340	17.52	0.5324	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,417.34180	1,359.125	16.56	0.6849	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,259.41320	2,318.063	19.84	0.7205	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			443.91320	418.663	19.84	0.2795	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			0.00000	1,899.277	19.26	0.6647	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.00000	519.877	19.26	0.3353	259,938.40	500	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			462.84180	488.525	16.56	0.3151	244,262.55	500	1,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,910.20420	1,965.483	19.27	0.6646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			564.10420	535.083	19.27	0.3354	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,111.02970	2,045.599	15.44	0.8434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			167.12970	185.999	15.44	0.1566	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,810.75800	3,727.113	15.82	0.9793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.85800	17.513	15.82	0.0207	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,029.67030	1,965.323	15.65	0.8260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			195.77030	215.723	15.65	0.1740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,188.08010	1,232.481	18.03	0.5346	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	15.14	Call			841.98010	802.081	18.03	0.4654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,388.15250	2,318.805	14.76	0.8941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			94.25250	109.205	14.76	0.1059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,298.15640	2,230.100	14.97	0.8791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			114.25640	130.500	14.97	0.1209	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,778.75610	1,832.445	19.05	0.6452	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			602.65610	572.044	19.05	0.3548	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,832.51820	1,886.870	19.14	0.6533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			586.41820	556.471	19.14	0.3467	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,266.07540	2,198.480	15.05	0.8734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			122.17540	138.880	15.05	0.1266	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			415.78480	439.474	16.44	0.2867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,559.68480	1,499.075	16.44	0.7133	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,508.86320	1,449.104	16.49	0.6999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			444.96320	469.504	16.49	0.3001	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			941.30000	898.222	17.72	0.5069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,017.40000	1,058.622	17.72	0.4931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			949.11900	905.797	17.70	0.5101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,005.21900	1,046.197	17.70	0.4899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,625.46270	2,687.532	20.23	0.7508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			399.36270	377.132	20.23	0.2492	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			945.20400	902.004	17.71	0.5085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,011.30400	1,052.404	17.71	0.4915	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,436.60380	2,496.726	19.95	0.7246	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			456.00380	431.526	19.95	0.2754	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			0.00000	2,050.188	19.36	0.6699	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			0.00000	534.988	19.36	0.3301	267,493.75	500	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			477.53740	503.251	16.54	0.3102	251,625.70	500	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,496.93740	1,438.051	16.54	0.6898	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			809.59430	845.404	17.18	0.4175	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,201.59430	1,152.204	17.18	0.5825	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,602.53330	2,663.451	20.01	0.7247	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			478.43330	453.951	20.01	0.2753	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			0.00000	2,213.134	19.43	0.6741	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			0.00000	553.634	19.43	0.3259	276,816.80	500	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			493.11240	518.187	16.51	0.3045	259,093.60	500	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,589.01240	1,528.687	16.51	0.6955	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,027.78010	1,067.098	17.62	0.4671	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,095.18010	1,048.898	17.62	0.5329	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			509.26900	534.390	16.58	0.2996	267,194.95	500	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,678.96900	1,618.890	16.58	0.7004	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,834.88580	2,895.661	20.34	0.7290	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			494.58580	470.161	20.34	0.2710	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			0.00000	2,391.250	19.71	0.6775	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.00000	575.750	19.71	0.3225	287,875.15	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,098.29410	1,053.422	17.94	0.5153	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,173.79410	1,213.822	17.94	0.4847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,094.46560	1,049.696	17.95	0.5139	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,179.96560	1,220.096	17.95	0.4861	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,102.14310	1,057.163	17.93	0.5166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,167.64310	1,207.563	17.93	0.4834	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,048.26450	3,109.199	20.62	0.7305	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			514.96450	491.499	20.62	0.2695	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			0.00000	2,567.155	19.95	0.6798	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.00000	599.455	19.95	0.3202	299,727.60	500	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			523.00050	547.930	16.62	0.2943	273,964.95	500	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,769.70050	1,710.230	16.62	0.7057	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,203.14720	1,241.561	18.05	0.4628	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,259.24720	1,214.261	18.05	0.5372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,844.75070	1,788.192	16.92	0.6848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			656.55070	682.792	16.92	0.3152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,262.76190	1,218.921	18.28	0.5226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,344.56190	1,383.521	18.28	0.4774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,259.00400	1,215.246	18.29	0.5214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,350.80400	1,389.846	18.29	0.4786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,266.53920	1,222.601	18.27	0.5238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,338.33920	1,377.201	18.27	0.4762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,921.41240	1,868.180	17.26	0.6633	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			824.41240	851.980	17.26	0.3367	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,916.24090	1,863.084	17.27	0.6621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			829.24090	856.884	17.27	0.3379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,911.08380	1,857.996	17.28	0.6609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			834.08380	861.796	17.28	0.3391	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,546.19860	2,505.568	18.33	0.6558	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,301.19860	1,324.968	18.33	0.3442	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,554.85940	2,514.157	18.31	0.6575	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,289.85940	1,313.557	18.31	0.3425	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,550.51870	2,509.862	18.32	0.6566	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,295.51870	1,319.262	18.32	0.3434	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,410.74880	1,433.028	18.55	0.3509	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,593.24880	2,553.928	18.55	0.6491	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,733.70720	2,697.843	18.50	0.6605	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,388.10720	1,410.943	18.50	0.3395	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,729.44980	2,693.654	18.51	0.6597	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,393.84980	1,416.754	18.51	0.3403	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,725.21310	2,689.466	18.52	0.6589	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,399.61310	1,422.566	18.52	0.3411	0.00	0	0
<b>Total \$ / R Option</b>												<b>50,671,926.90</b>	<b>209,000</b>	<b>3,604,355</b>
<b>Total \$ / R</b>												<b>1,099,794,925.40</b>	<b>283,414</b>	<b>5,279,040</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.08810		14.16900			0.0000	1,127,048.00	80	757

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	19/03/2018	Foreign Exchange Future				14.29610		14.37790			0.0000	71,480.50	5	28
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				14.50210		14.58490			0.0000	0.00	0	9
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				14.70960		14.79390			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				15.37620		15.45700			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,198,528.50</b>	<b>85</b>	<b>794</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				61,128.23930	54,611.402	17.83	0.6610	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				19,228.23930	20,801.402	17.83	0.3390	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				60,491.93730	54,001.530	17.85	0.6567	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				19,591.93730	21,191.530	17.85	0.3433	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				61,768.88790	55,225.826	17.82	0.6653	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				18,868.88790	20,415.826	17.82	0.3347	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				97,166.21660	91,940.899	17.15	0.6715	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				31,376.21660	34,330.899	17.15	0.3285	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				96,557.42540	91,350.532	17.17	0.6689	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				31,767.42540	34,740.532	17.17	0.3311	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				97,777.58610	92,534.450	17.14	0.6741	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				30,987.58610	33,924.450	17.14	0.3259	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				112,601.92810	107,385.955	16.83	0.6440	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				47,111.92810	50,175.955	16.83	0.3560	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				112,048.24930	106,847.996	16.84	0.6419	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				47,558.24930	50,637.996	16.84	0.3581	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				113,157.51340	107,926.229	16.81	0.6461	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				46,667.51340	49,716.229	16.81	0.3539	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				134,060.34590	128,570.811	16.69	0.6519	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				55,670.34590	58,610.810	16.69	0.3481	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				133,487.15210	128,040.670	16.70	0.6501	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				56,097.15210	59,080.670	16.70	0.3499	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				134,635.93320	129,102.950	16.68	0.6536	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				55,245.93320	58,142.950	16.68	0.3464	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				191,624.08780	186,308.440	17.27	0.6621	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				82,924.08780	85,688.440	17.27	0.3379	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				191,108.37520	185,799.590	17.28	0.6609	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				83,408.37520	86,179.590	17.28	0.3391	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				192,141.24130	186,818.005	17.26	0.6633	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				82,441.24130	85,198.005	17.26	0.3367	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,198,528.50</b>	<b>85</b>	<b>794</b>
£ / R	On 15/12/2017	Foreign Exchange Future				18.47170		18.81850			0.0000	0.00	0	8
£ / R	On 18/12/2017	Foreign Exchange Future				18.48300		18.83010			0.0000	48,776,637.00	2,639	202,772
£ / R	On 31/01/2018	Foreign Exchange Future				18.64430		18.99330			0.0000	0.00	0	10
£ / R	On 19/03/2018	Foreign Exchange Future				18.81110		19.16290			0.0000	28,254,272.20	1,502	3,191
£ / R	On 18/06/2018	Foreign Exchange Future				19.13790		19.49280			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				19.46920		19.82690			0.0000	0.00	0	3,565

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Future			20.24080		20.59300			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>77,030,909.20</b>	<b>4,141</b>	<b>212,929</b>
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			398.80210	566.829	18.36	0.5515	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			557.30210	378.529	18.36	0.4485	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.49410	1.622	30.64	0.0028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,313.39410	6,658.622	30.64	0.9972	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			223.57700	336.279	17.87	0.3917	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			853.67700	619.279	17.87	0.6083	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,163.12510	1,436.392	19.97	0.8252	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			193.22510	119.392	19.97	0.1748	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.45500	1.603	30.64	0.0027	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,323.35500	6,668.603	30.64	0.9973	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.41650	1.583	30.64	0.0027	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,333.31650	6,678.583	30.64	0.9973	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			660.50380	846.858	18.99	0.5410	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			743.80380	581.158	18.99	0.4590	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			2,122.82530	1,834.660	17.94	0.8063	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			169.92530	233.560	17.94	0.1937	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,488.16340	1,738.487	19.48	0.6958	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			511.06340	409.587	19.48	0.3042	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			2,114.40130	1,826.889	17.94	0.8049	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			171.50130	235.789	17.94	0.1951	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			2,105.99180	1,819.137	17.94	0.8034	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			173.09180	238.037	17.94	0.1966	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,302.31370	2,001.316	17.96	0.8353	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			139.41370	190.216	17.96	0.1647	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			2,017.15160	1,760.562	17.70	0.7068	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			434.35160	532.662	17.70	0.2932	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			2,031.25240	1,773.777	17.70	0.7095	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			428.45240	525.877	17.70	0.2905	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,024.19760	1,767.160	17.70	0.7081	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			431.39760	529.260	17.70	0.2919	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,209.77830	1,957.408	17.77	0.6828	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			622.87830	728.208	17.77	0.3172	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,203.21860	1,951.212	17.77	0.6817	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			626.31860	732.012	17.77	0.3183	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,196.67120	1,945.028	17.77	0.6805	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			629.77120	735.828	17.77	0.3195	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,882.94430	2,636.733	17.36	0.6875	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			909.94430	1,015.934	17.36	0.3125	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,876.72680	2,630.790	17.36	0.6866	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			913.72680	1,019.990	17.36	0.3134	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,870.51870	2,624.857	17.36	0.6857	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			917.51870	1,024.057	17.36	0.3143	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>77,030,909.20</b>	<b>4,141</b>	<b>215,129</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12398		0.12454			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12646		0.12702			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12898		0.12955			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14405		0.14454			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,464.73740	1,411.117	19.26	0.9628	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			10.63740	12.917	19.26	0.0372	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			582.78510	557.366	18.50	0.7019	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			128.68510	159.166	18.50	0.2981	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			157.75210	151.261	21.05	0.2753	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			703.65210	753.061	21.05	0.7247	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			970.07530	944.524	18.74	0.6963	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			267.87530	298.924	18.74	0.3037	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			493.64150	480.439	20.50	0.4375	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			791.44150	834.839	20.50	0.5625	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,739.06680	1,695.362	16.86	0.9195	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			36.86680	49.762	16.86	0.0805	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			792.71480	774.961	20.23	0.5122	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			837.51480	876.861	20.23	0.4878	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			474.88820	462.926	21.49	0.3454	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,519.68820	1,564.826	21.49	0.6546	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,291.76080	1,263.419	18.57	0.7140	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			336.56080	365.319	18.57	0.2860	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,144.96230	2,127.059	18.87	0.7081	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			691.36230	722.459	18.87	0.2919	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,693.37430	1,680.525	20.47	0.5947	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,239.77430	1,275.925	20.47	0.4053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,736.31940	2,707.253	16.76	0.8325	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			282.71940	302.653	16.76	0.1675	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	15/11/2017	Foreign Exchange Future			16.34320		16.38840			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.39130		16.44090			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.46810		16.52120			0.0000	94,971,532.70	5,767	100,186
€ / R	On	27/12/2017	Foreign Exchange Future			16.50280		16.55590			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.63300		16.68570			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.80510		16.85860			0.0000	6,469,963.50	385	13,524
€ / R	On	18/06/2018	Foreign Exchange Future			17.14610		17.20040			0.0000	0.00	0	510
€ / R	On	17/09/2018	Foreign Exchange Future			17.49740		17.55300			0.0000	0.00	0	4,679



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Future			18.66330		18.71810			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>101,441,496.20</b>	<b>6,152</b>	<b>120,520</b>
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			40.15440	47.129	15.67	0.1779	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			518.55440	480.329	15.67	0.8221	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			26.84630	24.524	15.01	0.0809	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			957.74630	905.824	15.01	0.9191	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			133.60310	135.303	16.61	0.2321	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			418.12940	377.315	17.44	0.4882	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			714.47400	664.827	16.82	0.6960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			193.27400	196.727	16.82	0.3040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			589.44100	542.183	17.02	0.6186	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			268.24100	274.083	17.02	0.3814	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			854.80310	803.403	16.61	0.7679	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			5.27160	6.438	21.27	0.0143	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,010.54510	958.507	16.52	0.8296	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			89.34510	90.407	16.52	0.1704	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,397.25190	2,345.595	20.67	0.9832	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			6.05190	7.495	20.67	0.0168	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			426.92940	439.215	17.44	0.5118	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			485.23830	440.813	17.22	0.5431	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			388.57160	349.127	17.59	0.4615	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			467.37160	481.027	17.59	0.5385	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.80610	5.468	30.73	0.0094	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,894.60610	4,947.368	30.73	0.9906	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,526.47160	2,474.538	21.27	0.9857	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,612.76730	1,651.915	20.40	0.8921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			73.09830	59.268	20.42	0.1067	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,621.89830	1,661.168	20.42	0.8933	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			74.84670	60.770	20.38	0.1091	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,603.64670	1,642.670	20.38	0.8909	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			354.03830	362.713	17.22	0.4569	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			73.96730	60.015	20.40	0.1079	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			116.64340	118.491	16.91	0.1921	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,052.54340	1,001.291	16.91	0.8079	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			205.01690	216.638	16.59	0.2531	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,090.71690	1,049.638	16.59	0.7469	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			790.43740	811.053	17.18	0.5227	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			649.03740	616.153	17.18	0.4773	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,078.46950	2,026.460	16.22	0.9011	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			79.86950	81.360	16.22	0.0989	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,069.35630	2,017.318	16.20	0.9001	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			80.75630	82.218	16.20	0.0999	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			520.78240	535.530	16.65	0.4088	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			879.38240	840.630	16.65	0.5912	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,087.59150	2,035.611	16.24	0.9020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			78.99150	80.511	16.24	0.0980	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			29.47940	32.087	17.76	0.0415	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,888.07940	2,837.187	17.76	0.9585	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,906.90520	1,854.244	15.88	0.8815	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			98.30520	99.144	15.88	0.1185	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,862.34830	1,809.496	15.79	0.8758	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			103.74830	104.396	15.79	0.1242	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			204.81970	193.125	20.25	0.1465	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			227.44120	233.267	15.65	0.1887	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,477.06650	3,428.629	16.08	0.9641	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			26.66650	32.529	16.08	0.0359	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,129.29520	2,081.307	15.69	0.8430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			178.89520	185.207	15.69	0.1570	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,554.41970	3,597.025	20.25	0.8535	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,930.05380	1,881.721	15.66	0.8099	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			229.65380	235.621	15.66	0.1901	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,922.37310	1,874.087	15.66	0.8084	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			231.97310	237.987	15.66	0.1916	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,937.84120	1,889.367	15.65	0.8113	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,291.13240	1,254.585	16.28	0.5883	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			848.13240	867.185	16.28	0.4117	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,286.33160	1,249.844	16.29	0.5868	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			853.33160	872.444	16.29	0.4132	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,295.94940	1,259.335	16.27	0.5898	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			842.94940	861.935	16.27	0.4102	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,539.34910	2,500.055	15.98	0.7245	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			701.24910	716.756	15.98	0.2755	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,551.46170	2,512.133	15.97	0.7265	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			693.36170	708.833	15.97	0.2735	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,545.39510	2,506.092	15.97	0.7255	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			697.29510	712.792	15.97	0.2745	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>419,272</b>
<b>Total € / R</b>												<b>101,441,496.20</b>	<b>6,152</b>	<b>539,792</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.87230		10.88210			0.0000	0.00	0	16,036
AUS / R	On	27/12/2017	Foreign Exchange Future			10.88770		10.89750			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			11.02620		11.03590			0.0000	5,513,100.00	500	1,150
AUS / R	On	18/06/2018	Foreign Exchange Future			11.17990		11.18960			0.0000	18,435,655.10	1,649	550
AUS / R	On	17/09/2018	Foreign Exchange Future			11.33540		11.34510			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.83490		11.83940			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>23,948,755.10</b>	<b>2,149</b>	<b>17,736</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			35.80160	31.485	18.65	0.0958	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,033.70160	1,039.185	18.65	0.9042	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			37.34590	32.882	18.59	0.0995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,015.24590	1,020.582	18.59	0.9005	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			36.56580	32.176	18.62	0.0976	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,024.46580	1,029.876	18.62	0.9024	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			920.40950	911.000	15.66	0.9236	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			22.90950	23.300	15.66	0.0764	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			911.30340	901.874	15.66	0.9212	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			23.80340	24.174	15.66	0.0788	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			929.54350	920.152	15.66	0.9259	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			22.04350	22.452	15.66	0.0741	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,126.09390	1,118.619	15.86	0.8564	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			80.19390	82.419	15.86	0.1436	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,117.71500	1,110.263	15.86	0.8541	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			81.81500	84.063	15.86	0.1459	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,109.36280	1,101.931	15.86	0.8517	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			83.46280	85.731	15.86	0.1483	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			245.94070	248.743	15.10	0.2819	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			939.25150	932.393	15.11	0.7234	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			239.65150	242.493	15.11	0.2766	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			932.38200	925.506	15.11	0.7208	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			242.78200	245.605	15.11	0.2792	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			925.54070	918.643	15.10	0.7181	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			743.47700	736.051	14.88	0.5822	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			518.37700	520.651	14.88	0.4178	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			738.55190	731.123	14.88	0.5796	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			523.45190	525.723	14.88	0.4204	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			748.42880	741.006	14.87	0.5847	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			513.32880	515.606	14.87	0.4153	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			490.93270	490.920	14.46	0.3155	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,322.52470	1,318.073	14.46	0.6880	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			483.12470	483.173	14.46	0.3120	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,316.41640	1,311.937	14.46	0.6862	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			487.01640	487.037	14.46	0.3138	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,310.33270	1,305.820	14.46	0.6845	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>23,948,755.10</b>	<b>2,149</b>	<b>17,736</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.99250		10.99820			0.0000	219,850,000.00	20,000	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.16540		11.17060			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.33510		11.34080			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>219,850,000.00</b>	<b>20,000</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			528.49290	521.693	14.91	0.7941	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			70.29290	69.193	14.91	0.2059	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			520.86950	514.046	14.92	0.7888	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			72.66950	71.546	14.92	0.2112	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			536.17260	529.395	14.90	0.7993	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			67.97260	66.895	14.90	0.2007	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,161.00030	1,159.895	15.05	0.8781	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			60.40030	64.495	15.05	0.1219	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,152.37040	1,151.312	15.05	0.8760	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			61.77040	65.912	15.05	0.1240	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,169.65410	1,168.501	15.05	0.8803	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			59.05410	63.101	15.05	0.1197	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			810.43110	810.236	14.67	0.6769	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			289.63110	295.136	14.67	0.3231	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			804.38650	804.196	14.68	0.6740	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			293.58650	299.096	14.68	0.3260	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			816.50810	816.312	14.66	0.6799	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			285.70810	291.212	14.66	0.3201	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>219,850,000.00</b>	<b>20,000</b>	<b>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.15000		14.20150			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.45530		14.50720			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.76430		14.81680			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.44860		16.48790			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			255.89740	270.533	16.39	0.4304	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			421.82080	385.086	16.39	0.5648	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			260.32080	275.086	16.39	0.4352	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			433.02160	396.026	16.39	0.5744	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			251.52160	266.026	16.39	0.4256	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			427.39740	390.533	16.39	0.5696	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			752.38620	730.535	16.16	0.6045	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			395.18620	425.235	16.16	0.3955	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			746.89740	725.098	16.17	0.6017	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			399.69740	429.798	16.17	0.3983	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			757.90480	735.998	16.16	0.6073	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			390.70480	420.698	16.16	0.3927	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			898.17260	872.075	16.23	0.5749	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			611.37260	637.775	16.23	0.4251	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			893.32580	867.243	16.24	0.5728	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			616.52580	642.943	16.24	0.4272	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			888.50620	862.428	16.25	0.5707	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			621.70620	648.128	16.25	0.4293	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,335.27540	2,300.176	15.97	0.7406	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			577.37540	581.576	15.97	0.2594	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,328.53630	2,293.412	15.97	0.7395	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			580.63630	584.812	15.97	0.2605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,342.01960	2,306.952	15.98	0.7417	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			574.11960	578.352	15.98	0.2583	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.12540		2.13830			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.14340		2.15650			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.16170		2.17480			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.24230		2.25600			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,015.11880	1,890.653	17.19	0.9365	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			32.11880	36.653	17.19	0.0635	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,918.76500	1,795.058	16.87	0.9290	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			35.76500	41.058	16.87	0.0710	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,826.20640	1,703.447	16.85	0.9169	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			43.20640	49.447	16.85	0.0831	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			175.14390	194.856	17.10	0.1577	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,514.95000	2,400.030	17.29	0.8626	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			149.95000	166.030	17.29	0.1374	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,427.11880	2,313.956	17.20	0.8527	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			162.11880	179.956	17.20	0.1473	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,340.14390	2,228.856	17.10	0.8423	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,031.27010	1,937.570	16.48	0.7210	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			483.27010	520.570	16.48	0.2790	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,962.68710	1,870.658	16.48	0.7081	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			514.68710	553.658	16.48	0.2919	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,101.19170	2,005.847	16.48	0.7336	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			453.19170	488.847	16.48	0.2664	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,494.53350	3,394.181	16.73	0.7554	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			734.53350	771.181	16.73	0.2446	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,424.82370	3,325.317	16.72	0.7480	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			764.82370	802.317	16.72	0.2520	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,565.05630	3,463.853	16.74	0.7627	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			705.05630	740.853	16.74	0.2373	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.22770		2.23470			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.27410		2.28120			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.32250		2.32920			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.65350		2.65740			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	18/12/2017	Foreign Exchange Option	2.00	Call			2,370.25170	2,301.065	17.81	0.9588	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			23.25170	24.065	17.81	0.0412	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,272.84790	2,203.791	17.50	0.9541	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			25.84790	26.791	17.50	0.0459	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,175.76100	2,106.856	17.20	0.9488	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			28.76100	29.856	17.20	0.0512	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,520.33450	1,480.539	17.20	0.6750	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			508.33450	539.539	17.20	0.3250	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,457.26710	1,420.499	17.26	0.6588	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			545.26710	579.499	17.26	0.3412	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,585.07940	1,542.327	17.15	0.6910	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			473.07940	501.327	17.15	0.3090	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			756.29650	785.088	16.61	0.3537	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,868.75270	1,824.572	16.49	0.6722	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			676.75270	699.572	16.49	0.3278	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,807.84150	1,766.619	16.55	0.6593	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			715.84150	741.619	16.55	0.3407	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,748.29650	1,710.088	16.61	0.6463	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,404.77600	5,370.707	16.56	0.8607	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			430.77600	435.707	16.56	0.1393	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,565.55340	5,531.357	16.53	0.8706	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			391.55340	396.357	16.53	0.1294	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,484.84250	5,450.708	16.54	0.8657	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			410.84250	415.708	16.54	0.1343	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80700		1.81780			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.83740		1.84820			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.86680		1.87790			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.08030		2.08930			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			727.56460	646.938	17.27	0.6436	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			249.56460	276.938	17.27	0.3564	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			665.55410	588.318	17.33	0.6085	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			287.55410	318.318	17.33	0.3915	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			793.02830	709.174	17.20	0.6780	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			215.02830	239.174	17.20	0.3220	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,405.99980	1,329.234	17.00	0.7173	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			323.99980	355.234	17.00	0.2827	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,337.43800	1,262.728	17.02	0.6983	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			355.43800	388.728	17.02	0.3017	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,476.54740	1,397.768	16.99	0.7359	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			294.54740	323.768	16.99	0.2641	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,655.47100	1,578.218	16.64	0.6963	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			476.47100	510.218	16.64	0.3037	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,591.75170	1,516.257	16.68	0.6808	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			512.75170	548.257	16.68	0.3192	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,720.86310	1,641.874	16.60	0.7116	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			441.86310	473.874	16.60	0.2884	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			465.62470	481.804	16.84	0.1800	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,785.42350	3,712.270	16.88	0.8125	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			492.42350	509.270	16.88	0.1875	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,713.18890	3,640.719	16.92	0.8048	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			520.18890	537.719	16.92	0.1952	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,858.62470	3,784.804	16.84	0.8200	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13480		0.13510			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13440		0.13450			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13420		0.13360			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.13110			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73700		1.74640			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76740		1.77670			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.79820		1.80750			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.94080			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.74470		9.76340			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.87590		9.89470			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.00770		10.02590			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.08350		11.08060			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			221.62320	208.137	17.29	0.4689	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			268.22320	273.437	17.29	0.5311	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			217.47920	204.099	17.32	0.4624	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			274.07920	279.399	17.32	0.5376	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			225.83140	212.239	17.26	0.4754	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			262.43140	267.539	17.26	0.5246	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			659.16030	649.389	16.99	0.6828	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			214.46030	223.489	16.99	0.3172	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			652.84080	643.132	17.00	0.6791	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			218.14080	227.232	17.00	0.3209	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			665.52160	655.685	16.98	0.6865	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			210.82160	219.785	16.98	0.3135	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			608.24500	600.175	16.37	0.5774	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			422.34500	432.475	16.37	0.4226	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			603.21440	595.164	16.38	0.5743	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			427.31440	437.464	16.38	0.4257	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			613.30490	605.219	16.37	0.5805	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			417.40490	427.519	16.37	0.4195	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,530.49860	1,532.451	15.51	0.7458	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			369.89860	368.951	15.51	0.2542	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,523.64780	1,525.563	15.51	0.7442	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			373.04780	372.063	15.51	0.2558	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,537.37180	1,539.352	15.51	0.7475	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			366.77180	365.852	15.51	0.2525	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34020		1.34100			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34840		1.35640			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35770		1.37250			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48930		1.48840			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			410.00000	402.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			310.00000	302.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			210.00000	202.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			564.00000	484.000		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			464.00000	384.000		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			364.00000	284.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			525.00000	377.000		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			425.00000	277.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			625.00000	477.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,684.00000	1,693.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,584.00000	1,593.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,784.00000	1,793.000		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	18/12/2017	Foreign Exchange Future			1.31200		1.32900			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31580		1.33280			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.31970		1.33650			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.16890		1.16600			0.0000	17,533.50	15	111
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17550		1.17250			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.18230		1.17930			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>17,533.50</b>	<b>15</b>	<b>111</b>
<b>Total QUANTO € / \$</b>												<b>17,533.50</b>	<b>15</b>	<b>111</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,799.25000		24,935.82000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,208.91000		25,347.13000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.36910		10.42340			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.53510		10.58990			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.70060		10.75520			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.93760		11.98520			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			656.16260	604.116	15.43	0.8506	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			42.76260	45.016	15.43	0.1494	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			647.53010	595.492	15.40	0.8467	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			44.13010	46.392	15.40	0.1533	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			664.83170	612.776	15.46	0.8544	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			41.43170	43.676	15.46	0.1456	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			788.09830	743.956	15.62	0.7371	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			158.19830	168.856	15.62	0.2629	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	19/03/2018	Foreign Exchange Option	9.97	Call			780.96100	736.963	15.62	0.7337	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			161.06100	171.863	15.62	0.2663	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			795.26920	750.986	15.62	0.7405	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			155.36920	165.886	15.62	0.2595	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			893.79290	851.667	15.09	0.7068	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			238.59290	251.067	15.09	0.2932	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			887.07010	845.055	15.09	0.7039	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			241.87010	254.455	15.09	0.2961	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			900.54280	858.312	15.09	0.7096	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			235.34280	247.712	15.09	0.2904	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,187.74730	2,147.130	15.33	0.8429	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			202.54730	209.530	15.33	0.1571	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,179.79730	2,139.229	15.33	0.8417	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			204.59730	211.629	15.33	0.1583	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,195.70850	2,155.046	15.33	0.8442	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			200.50850	207.446	15.33	0.1558	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.65420		3.66070			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.60860		3.61840			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.56200		3.56990			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.52490		3.58550			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			42.21260	39.462	14.26	0.3324	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			121.51260	125.262	14.26	0.6676	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			39.22120	36.622	14.30	0.3141	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			128.52120	132.422	14.30	0.6859	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			45.38510	42.479	14.21	0.3514	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			114.68510	118.279	14.21	0.6486	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			179.16920	174.312	14.36	0.6280	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			80.76920	85.712	14.36	0.3720	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			172.82970	168.105	14.32	0.6160	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			84.42970	89.505	14.32	0.3840	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			185.62680	180.637	14.40	0.6399	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			77.22680	82.037	14.40	0.3601	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			124.76220	122.152	14.64	0.4299	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			214.86220	220.152	14.64	0.5701	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			121.05500	118.512	14.66	0.4208	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			221.15500	226.512	14.66	0.5792	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			128.55920	125.879	14.63	0.4391	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			208.65920	213.879	14.63	0.5609	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			315.58230	281.777	15.93	0.5375	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			260.08230	286.877	15.93	0.4625	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	3.54	Call			310.83620	277.489	15.95	0.5320	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			265.33620	292.589	15.95	0.4680	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			320.38310	286.119	15.92	0.5430	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			254.88310	281.219	15.92	0.4570	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38370		1.39570			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36420		1.37570			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34140		1.35250			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.31670			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>1 472 610 221.00</b>	<b>106,956</b>	<b>2,034,772</b>
<b>Total Options</b>												<b>50 671 926.90</b>	<b>209,000</b>	<b>4,025,827</b>
<b>Grand Total:</b>												<b>1,523,282,147.90</b>	<b>315,956</b>	<b>6,060,599</b>