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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/08/2017 Foreign Exchange Future			13.07710		13.19800			0.0000	784,626,000.00	60,000	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.07710		13.19380			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.07710		13.19600			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.07900		13.19810			0.0000	32,697,500.00	2,500	6,325
\$ / R On 01/09/2017 Foreign Exchange Future			13.08090		13.20030			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.08830		13.20900			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			13.09240		13.21330			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.11700		13.23720			0.0000	479,505,052.00	36,556	745,372
\$ / R On 26/09/2017 Foreign Exchange Future			13.13490		13.25450			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.13710		13.25670			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.13930		13.25880			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.14160		13.26090			0.0000	5,453,764.00	415	2,530
\$ / R On 13/10/2017 Foreign Exchange Future			13.17000		13.28970			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.19030		13.31030			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.19840		13.31850			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.22460		13.34490			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.23270		13.35300			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.26290		13.38340			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.26690		13.38750			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.29670		13.41770			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.30260		13.42380			0.0000	76,622,976.00	5,760	131,981

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Future			13.31060		13.43190			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.32050		13.44200			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.33240		13.45410			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.34630		13.46820			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.39000		13.51260			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.39200		13.51460			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.41580		13.53890			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.41980		13.54290			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.48290		13.60690			0.0000	32,426,374.50	2,405	87,787
\$ / R	On	25/04/2018	Foreign Exchange Future			13.55540		13.68040			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.58680		13.71220			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.59470		13.72010			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.66040		13.78700			0.0000	1,625,587.60	119	101,760
\$ / R	On	02/07/2018	Foreign Exchange Future			13.68720		13.81430			0.0000	0.00	0	255
\$ / R	On	20/07/2018	Foreign Exchange Future			13.72160		13.80880			0.0000	13,721,600.00	1,000	1,000
\$ / R	On	13/08/2018	Foreign Exchange Future			13.76760		13.89630			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.83730		13.96700			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.95440		14.08500			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.01820		14.14930			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.14350		14.27560			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.21140		14.34400			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.39230		14.52630			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24910		15.38870			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.36100		15.50120			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.47780		15.61870			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,426,678,854.10</b>	<b>108,755</b>	<b>1,360,082</b>
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Call			108.54350	0.000	9.78	0.0000	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.10	Put			10.54350	22.900	9.78	1.0000	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Put			263.18300	382.900	9.78	1.0000	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.46	Call			1.18300	0.000	9.78	0.0000	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Put			204.53130	322.900	9.78	1.0000	0.00	0	0
\$ / R	On	25/08/2017	Foreign Exchange Option	13.40	Call			2.53130	0.000	9.78	0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			316.47600	426.554	17.16	0.9611	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			10.27600	3.654	17.16	0.0389	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,646.42980	3,763.091	74.76	0.9993	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			0.22980	0.191	74.76	0.0007	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			33.07690	59.658	11.87	0.4379	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			179.07690	86.758	11.87	0.5621	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			23.90370	42.446	12.94	0.3041	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			252.00370	151.446	12.94	0.6959	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			275.70030	378.963	14.42	0.9167	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			26.00030	9.863	14.42	0.0833	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			32.98080	55.962	12.59	0.3578	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			233.28080	136.862	12.59	0.6422	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			457.90880	343.417	14.53	0.9003	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	01/09/2017	Foreign Exchange Option	12.75	Put			7.60880	12.517	14.53	0.0997	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			155.09950	234.775	12.51	0.7449	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			84.09950	43.076	12.51	0.2551	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			2.94860	4.729	14.61	0.0330	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			766.24860	647.129	14.61	0.9670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			646.22360	536.680	12.34	0.9009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			515.71590	616.235	14.99	0.8669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			603.08600	707.572	15.34	0.8981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			40.28600	24.572	15.34	0.1019	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,316.87640	1,435.441	17.74	0.9880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			4.07640	2.441	17.74	0.0120	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,263.16750	3,383.327	29.15	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			8.12740	4.423	16.85	0.0214	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,485.42630	1,604.649	18.52	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			2.62630	1.649	18.52	0.0081	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,267.56820	1,385.753	17.51	0.9865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			4.76820	2.753	17.51	0.0135	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			52.91590	33.235	14.99	0.1331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			1.42140	0.914	19.81	0.0045	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			744.07570	628.084	12.29	0.9387	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			6.87570	11.084	12.29	0.0613	0.00	0	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			228.39600	159.526	12.72	0.4851	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			131.19600	182.526	12.72	0.5149	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,100.92740	1,217.423	16.85	0.9786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			30.56110	52.485	12.42	0.2166	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,239.49400	1,119.554	15.84	0.9865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			2.29400	2.554	15.84	0.0135	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			353.53920	442.028	14.18	0.7803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			90.73920	59.028	14.18	0.2197	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,764.22140	1,883.914	19.81	0.9955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.30760	0.290	25.32	0.0012	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			975.00260	1,089.751	16.48	0.9683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			12.20260	6.751	16.48	0.0317	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,763.24620	3,883.380	32.97	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.44620	0.380	32.97	0.0012	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			467.76110	369.485	12.42	0.7834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,238.03880	1,355.962	17.37	0.9854	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,455.61570	1,574.764	18.38	0.9913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			2.81570	1.763	18.38	0.0087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			315.08690	232.093	12.51	0.6161	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			77.88690	115.093	12.51	0.3839	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,763.10760	2,883.290	25.32	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.08200	0.034	33.35	0.0001	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			118.05390	78.410	13.77	0.2787	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			280.85390	361.410	13.77	0.7213	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,793.25160	3,913.383	33.20	0.9988	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		0.45160	0.383	33.20	0.0012	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		5.23880	2.962	17.37	0.0146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		994.26500	1,109.326	16.53	0.9702	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,563.21240	3,683.357	31.44	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		0.41240	0.357	31.44	0.0012	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,762.80000	986,883.000	33.35	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	33.35	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,762.88200	4,883.034	33.35	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.35400	0.318	28.38	0.0012	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		8.38610	4.569	16.82	0.0220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,091.18610	1,207.569	16.82	0.9780	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		46.17550	28.783	15.20	0.1170	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		558.97550	661.784	15.20	0.8830	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		11.46500	6.326	16.53	0.0298	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,133.17350	4,253.174	33.35	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		510.40350	408.884	12.40	0.8181	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		23.20350	41.884	12.40	0.1819	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		44.93290	27.889	15.22	0.1138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		567.73290	670.889	15.22	0.8862	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,163.15400	3,283.318	28.38	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		0.36490	0.170	33.35	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,143.16490	4,263.170	33.35	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		0.35650	0.166	33.35	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,153.15650	4,273.166	33.35	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		0.37350	0.174	33.35	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put		1,863.95940	1,983.752	20.27	0.9964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call		134.32640	90.222	13.57	0.3126	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put		247.12640	323.222	13.57	0.6874	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		704.83940	591.045	12.31	0.9252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		7.63940	14.045	12.31	0.0748	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		65.86070	99.763	12.49	0.3476	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		294.85580	377.105	13.85	0.7340	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		112.05580	74.105	13.85	0.2660	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		222.88940	155.395	12.76	0.4759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		135.68940	188.395	12.76	0.5241	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call		1.15940	0.752	20.27	0.0036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		2.50820	1.577	18.61	0.0077	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		693.46740	800.853	15.62	0.9233	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		30.66740	17.853	15.62	0.0767	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		172.83290	118.892	13.16	0.3890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		185.63290	251.892	13.16	0.6110	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		343.06070	256.763	12.49	0.6524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		95.68620	62.495	14.10	0.2306	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		473.41770	571.378	14.79	0.8488	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		60.61770	38.378	14.79	0.1512	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		50.32950	79.485	12.47	0.2954	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			387.52950	296.485	12.47	0.7046	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,505.30820	1,624.577	18.61	0.9923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			7.84710	14.879	12.32	0.0785	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			612.00130	716.804	15.37	0.9009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			39.20130	23.804	15.37	0.0991	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			990.99750	871.675	13.86	0.9739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			3.79750	4.675	13.86	0.0261	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			338.48620	425.495	14.10	0.7694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			196.72750	136.083	12.96	0.4313	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			785.44050	895.931	15.91	0.9426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			22.64050	12.931	15.91	0.0574	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,023.24000	1,138.737	16.62	0.9727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			10.44000	5.737	16.62	0.0273	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			695.04710	581.879	12.32	0.9215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			3.88140	4.798	13.78	0.0268	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			316.37540	401.064	13.98	0.7523	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			103.57540	68.064	13.98	0.2477	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			126.79580	176.748	12.68	0.5057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			233.99580	163.748	12.68	0.4943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			159.52750	219.083	12.96	0.5687	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			9.02360	19.680	12.34	0.0991	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,040.61190	921.113	14.26	0.9773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			3.41190	4.113	14.26	0.0227	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			729.97950	838.696	15.74	0.9316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			27.17950	15.697	15.74	0.0684	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			981.08140	861.798	13.78	0.9732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			0.36750	0.327	29.15	0.0012	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			215.33850	286.660	13.37	0.6507	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			152.53850	103.660	13.37	0.3493	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			63.99410	40.651	14.71	0.1591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			456.79410	553.651	14.71	0.8409	0.00	0	186,712
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			255.52090	326.266	13.74	0.6338	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			180.02090	131.166	13.74	0.3662	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			373.49950	456.293	14.45	0.7275	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			130.19950	93.393	14.45	0.2725	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,874.33940	3,993.940	31.41	0.9971	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			1.03940	1.040	31.41	0.0029	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			180.31230	234.208	13.31	0.5223	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			259.11230	193.508	13.31	0.4777	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			358.42220	277.887	13.09	0.5985	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			117.52220	156.287	13.09	0.4015	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			268.74300	330.526	14.07	0.5539	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			278.44300	220.526	14.07	0.4461	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,532.42320	1,642.680	17.92	0.9420	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			32.72320	22.980	17.92	0.0580	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			802.55620	896.798	16.24	0.8105	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	23/10/2017	Foreign Exchange Option	14.00	Call		112.85620	87.098	16.24	0.1895	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		540.12370	454.605	13.62	0.6573	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		141.62370	176.205	13.62	0.3427	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		430.07010	502.244	14.91	0.6308	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		248.57010	200.644	14.91	0.3692	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,132.88940	4,253.218	24.83	0.9960	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		1.38940	1.618	24.83	0.0040	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		890.34500	986.411	16.60	0.8222	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		108.84500	84.811	16.60	0.1778	0.00	0	1,000
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		365.79100	428.914	14.76	0.5468	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		350.69100	293.514	14.76	0.4532	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		804.30000	893.414	16.44	0.7502	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		177.30000	146.114	16.44	0.2498	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		479.80480	546.828	15.34	0.5743	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		363.20480	309.728	15.34	0.4257	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,358.85970	4,478.591	20.78	0.9964	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		2.25970	1.491	20.78	0.0036	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		502.51830	570.924	15.48	0.5816	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		360.01830	307.824	15.48	0.4184	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		525.71330	592.905	15.76	0.5618	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		413.41330	359.605	15.76	0.4382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		11.75790	8.477	21.12	0.0157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,877.95790	3,995.877	21.12	0.9843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		161.61760	139.199	18.16	0.1943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,337.81760	1,436.599	18.16	0.8057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		11.62870	8.374	21.12	0.0155	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,887.82870	4,005.774	21.12	0.9845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		706.77090	784.270	16.37	0.6382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		330.57090	286.870	16.37	0.3618	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,363.65830	1,463.003	18.23	0.8102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		157.45830	135.603	18.23	0.1898	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		11.50050	8.261	21.12	0.0153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,897.70050	4,015.661	21.12	0.9847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		323.02660	371.531	14.98	0.4289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		596.82660	524.131	14.98	0.5711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		624.05900	549.107	14.90	0.5891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		300.25900	346.507	14.90	0.4109	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,168.85010	1,263.499	17.71	0.7726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		192.65010	166.099	17.71	0.2274	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		580.93740	509.593	15.03	0.5604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		337.13740	386.993	15.03	0.4396	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		565.38470	495.392	15.08	0.5497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		351.58470	402.792	15.08	0.4503	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		135.57030	115.868	18.54	0.1653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,511.77030	1,613.268	18.54	0.8347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,108.12270	1,003.832	13.94	0.8257	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	12.40	Put		84.32270	101.232	13.94	0.1743	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		474.53400	414.889	15.46	0.4838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		450.73400	512.289	15.46	0.5162	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		371.36710	424.371	15.15	0.4645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		545.16710	476.971	15.15	0.5355	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		913.49120	817.556	14.17	0.7493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		139.69120	164.956	14.17	0.2507	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,788.32980	1,894.553	19.09	0.8718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		102.12980	87.153	19.09	0.1282	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,148.33310	2,258.946	19.79	0.9067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		72.13310	61.546	19.79	0.0933	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,268.30760	1,158.888	13.76	0.8745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		54.50760	66.288	13.76	0.1255	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,697.06260	1,577.783	14.15	0.9454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		23.26260	25.183	14.15	0.0546	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		299.17340	259.273	16.62	0.3329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		785.37340	866.673	16.62	0.6671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,027.91070	926.755	14.03	0.7966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		104.11070	124.155	14.03	0.2034	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		613.05150	539.003	14.94	0.5819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		309.25150	356.403	14.94	0.4181	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		361.96910	314.584	16.14	0.3899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		638.16910	711.984	16.14	0.6101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,853.42290	2,967.357	20.71	0.9514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		37.22290	29.957	20.71	0.0486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,689.06220	1,793.750	18.90	0.8597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		112.86220	96.350	18.90	0.1403	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		509.95140	575.778	15.68	0.5491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		433.75140	378.378	15.68	0.4509	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,457.49290	1,341.685	13.57	0.9179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		33.69290	39.085	13.57	0.0821	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		555.20200	486.109	15.11	0.5426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		361.40200	413.509	15.11	0.4574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,797.41080	1,903.766	19.11	0.8729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		101.21080	86.366	19.11	0.1271	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		234.43350	202.501	17.22	0.2701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		990.63350	1,079.901	17.22	0.7299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,789.18870	3,906.868	21.08	0.9827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		12.98870	9.468	21.08	0.0173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		681.37940	601.924	14.74	0.6253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		257.57940	299.324	14.74	0.3747	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,640.49470	4,760.270	21.12	0.9941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		4.29470	2.870	21.12	0.0059	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		254.21560	219.810	17.02	0.2897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		920.41560	1,007.210	17.02	0.7103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,759.62690	3,877.222	21.07	0.9821	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	17.17	Call			13.42690	9.822	21.07	0.0179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			171.80380	148.017	18.00	0.2053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,278.00380	1,375.417	18.00	0.7947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,415.95370	3,532.431	20.93	0.9737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			19.75370	15.031	20.93	0.0263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			240.84110	208.102	17.16	0.2765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			967.04110	1,055.502	17.16	0.7235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			497.18400	434.388	15.34	0.5007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			423.38400	481.788	15.34	0.4993	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			275.74910	238.705	16.82	0.3106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			851.94910	936.105	16.82	0.6894	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,720.23380	3,837.714	21.05	0.9813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			14.03380	10.314	21.05	0.0187	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			47.03080	39.575	20.61	0.0620	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,623.23080	2,736.975	20.61	0.9380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			483.48830	422.585	15.41	0.4905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			439.68830	499.985	15.41	0.5095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			176.38490	151.986	17.94	0.2102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,252.58490	1,349.386	17.94	0.7898	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,152.76390	3,268.177	20.83	0.9649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			26.56390	20.777	20.83	0.0351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,828.62670	3,946.414	21.10	0.9834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			12.42670	9.014	21.10	0.0166	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			516.42340	582.314	15.78	0.5445	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			448.32340	392.914	15.78	0.4555	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,594.21760	4,714.886	22.19	0.9900	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			6.11760	5.486	22.19	0.0100	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			608.66960	679.666	16.08	0.5816	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			410.66960	360.166	16.08	0.4184	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			486.60430	548.658	15.65	0.5125	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			510.70430	451.058	15.65	0.4875	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,580.61040	1,680.850	18.67	0.8143	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			168.81040	147.150	18.67	0.1857	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			643.45170	573.290	15.32	0.5653	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			375.25170	426.990	15.32	0.4347	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,477.08360	1,576.118	18.47	0.7976	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			185.28360	162.418	18.47	0.2024	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			678.97530	610.956	15.64	0.5552	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			436.37530	490.956	15.64	0.4448	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			688.94130	620.175	15.61	0.5610	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			426.34130	480.175	15.61	0.4390	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			451.65930	507.357	15.69	0.4535	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			664.25930	597.357	15.69	0.5465	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			617.17780	553.948	15.85	0.5180	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			504.57780	563.948	15.85	0.4820	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,141.28490	2,248.306	19.65	0.8573	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			135.88490	120.306	19.65	0.1427	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			379.52060	429.419	15.46	0.4093	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			744.12060	671.419	15.46	0.5907	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,038.15560	1,123.071	17.41	0.6611	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			377.05560	338.871	17.41	0.3389	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,024.65500	1,108.889	17.39	0.6550	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			387.55500	348.689	17.39	0.3450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			924.37170	846.521	15.55	0.6273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			387.47170	433.621	15.55	0.3727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			467.70360	424.274	17.38	0.3742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			188.94150	216.118	14.91	0.2321	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,327.14870	2,432.634	19.81	0.8340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			184.04870	165.534	19.81	0.1660	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,607.74850	1,702.710	18.67	0.7412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			304.64850	275.610	18.67	0.2588	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,106.47980	2,209.187	19.47	0.8106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			270.03430	243.528	18.94	0.2329	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			765.18070	697.924	16.04	0.5493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			538.28070	595.024	16.04	0.4507	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			496.86060	550.900	15.91	0.4309	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			803.76060	733.800	15.91	0.5691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,295.84150	1,199.018	14.91	0.7679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			964.01340	883.748	15.44	0.6452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			357.11340	400.848	15.44	0.3548	0.00	0	103,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,071.64220	2,173.866	19.41	0.8065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			218.54220	196.766	19.41	0.1935	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,773.13430	1,870.628	18.94	0.7671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,975.76090	4,092.781	22.98	0.9228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			82.37000	75.419	23.00	0.0769	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,985.47000	4,102.519	23.00	0.9231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,966.05510	4,083.043	22.96	0.9225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,899.59890	1,999.234	19.14	0.7849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			246.49890	222.134	19.14	0.2151	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,698.39860	2,807.650	20.36	0.8660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			145.29860	130.550	20.36	0.1340	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			82.66090	75.681	22.98	0.0772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			163.58590	188.049	14.82	0.2097	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			755.80020	689.213	16.07	0.5444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			548.90020	606.313	16.07	0.4556	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			551.82640	501.334	16.92	0.4279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			854.92640	928.434	16.92	0.5721	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			82.95510	75.943	22.96	0.0775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,040.80360	1,121.374	17.38	0.6258	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,697.73360	1,587.053	14.65	0.8672	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			90.83360	104.153	14.65	0.1328	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,552.28780	2,660.178	20.14	0.8544	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	16.00	Call			159.18780	143.078	20.14	0.1456	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,370.48590	1,270.949	14.82	0.7903	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			213.37980	192.087	19.47	0.1894	0.00	0	55,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			828.74270	757.082	15.83	0.5816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			471.84270	524.182	15.83	0.4184	0.00	0	5,600
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,365.20940	2,467.779	19.73	0.8092	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			235.60940	213.178	19.73	0.1908	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,682.07070	1,773.783	18.68	0.7218	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			362.47070	329.183	18.68	0.2782	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,219.87280	1,299.515	17.68	0.6240	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			532.07280	486.315	17.68	0.3760	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,149.14760	1,225.748	17.50	0.6050	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			569.24760	520.448	17.50	0.3950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,845.11620	2,948.038	20.21	0.8172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			252.11620	228.438	20.21	0.1828	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,769.31300	1,857.025	18.65	0.6968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			446.31300	407.425	18.65	0.3032	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			889.35180	821.041	16.52	0.5337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			742.35180	800.641	16.52	0.4663	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,179.63340	1,096.121	15.66	0.6533	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			442.63340	485.721	15.66	0.3467	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,537.64170	1,437.991	15.16	0.7635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			250.64170	277.591	15.16	0.2365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,803.65900	2,681.632	13.36	0.9684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.65900	21.232	13.36	0.0316	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,209.38680	1,123.089	15.59	0.6638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			422.38680	462.689	15.59	0.3362	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			864.07830	797.146	16.61	0.5222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			777.07830	836.746	16.61	0.4778	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,233.59060	1,145.101	15.53	0.6721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			406.59060	444.701	15.53	0.3279	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,793.42310	1,881.242	18.69	0.7004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			440.42310	401.642	18.69	0.2996	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			164.00440	149.674	22.50	0.1195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,087.00440	4,199.274	22.50	0.8805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			164.91560	150.502	22.47	0.1201	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,067.91560	4,180.102	22.47	0.8799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,085.68470	2,178.630	19.13	0.7408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			372.68470	339.031	19.13	0.2592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			164.45890	150.087	22.48	0.1198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,077.45890	4,189.687	22.48	0.8802	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			953.86670	1,019.297	17.00	0.5225	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			788.16670	726.497	17.00	0.4775	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			0.00000	912.684	16.77	0.4825	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			0.00000	834.284	16.77	0.5175	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,398.94580	1,475.460	17.83	0.6006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			675.24580	623.060	17.83	0.3994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,987.19190	2,857.821	12.17	0.9707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			20.19190	20.521	12.17	0.0293	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,764.79660	1,665.794	15.38	0.7643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			297.79660	328.494	15.38	0.2357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,600.82510	2,695.706	19.73	0.7438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			427.82510	393.006	19.73	0.2562	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,536.25940	1,440.853	15.66	0.7051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			419.25940	453.553	15.66	0.2949	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			690.83940	639.434	18.18	0.3885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,573.83940	1,652.134	18.18	0.6115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,468.31050	1,375.211	15.75	0.6860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			461.31050	497.911	15.75	0.3140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,792.32480	1,875.298	18.56	0.6460	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			619.32480	572.598	18.56	0.3540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			688.21500	636.972	18.19	0.3873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,581.21500	1,659.672	18.19	0.6127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			685.59690	634.527	18.20	0.3860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,588.59690	1,667.227	18.20	0.6140	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,591.21670	1,667.495	18.30	0.5833	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			816.21670	761.895	18.30	0.4167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			826.31890	773.921	18.59	0.4072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,747.01890	1,825.721	18.59	0.5928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			823.65150	771.410	18.60	0.4061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,754.35150	1,833.210	18.60	0.5939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			821.00100	768.902	18.61	0.4050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,761.70100	1,840.702	18.61	0.5950	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,771.68800	1,848.919	18.64	0.5700	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			947.28800	892.419	18.64	0.4300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			957.19210	903.903	18.87	0.4215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,923.19210	2,002.503	18.87	0.5785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			954.50920	901.356	18.88	0.4205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,930.50920	2,009.956	18.88	0.5795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			951.83580	898.819	18.89	0.4196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,937.83580	2,017.419	18.89	0.5804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,456.46510	1,388.249	17.86	0.5514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,290.16510	1,355.949	17.86	0.4486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,452.69910	1,384.650	17.87	0.5503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,296.39910	1,362.350	17.87	0.4497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,448.95330	1,381.057	17.89	0.5492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,302.65330	1,368.757	17.89	0.4508	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,026.50580	1,947.025	18.91	0.5685	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,817.80580	1,877.925	18.91	0.4315	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,034.24870	1,954.494	18.89	0.5701	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,805.54870	1,865.394	18.89	0.4299	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,030.36780	1,950.755	18.90	0.5693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,811.66780	1,871.655	18.90	0.4307	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,933.74790	1,994.575	19.06	0.4359	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,064.94790	1,985.575	19.06	0.5641	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,194.46280	2,111.929	19.09	0.5768	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,915.76280	1,974.129	19.09	0.4232	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,190.57640	2,108.169	19.09	0.5760	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,921.87640	1,980.369	19.09	0.4240	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,186.70880	2,104.427	19.10	0.5753	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,928.00880	1,986.627	19.10	0.4247	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,900,524</b>
<b>Total \$ / R</b>												<b>1,426,678,854.10</b>	<b>108,755</b>	<b>4,260,606</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.11700		13.23720			0.0000	721,435.00	55	536
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.30260		13.42380			0.0000	13,302.60	1	165
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.48290		13.60690			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.66040		13.78700			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.39230		14.52630			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>734,737.60</b>	<b>56</b>	<b>879</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			105.01610	68.489	20.50	0.0033	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			191,385.01610	203,368.489	20.50	0.9967	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			102.98420	67.229	20.54	0.0032	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			192,382.98420	204,367.229	20.54	0.9968	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			107.10150	69.779	20.45	0.0034	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			190,387.10150	202,369.779	20.45	0.9966	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			34,591.67590	30,039.944	16.25	0.3756	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			67,211.67590	74,779.944	16.25	0.6244	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			34,279.30550	29,764.281	16.28	0.3728	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			67,899.30550	75,504.281	16.28	0.6272	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			34,906.87170	30,318.219	16.23	0.3784	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			66,526.87170	74,058.219	16.23	0.6216	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			62,018.97350	56,424.893	16.60	0.4691	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			73,328.97350	80,134.893	16.60	0.5309	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			61,638.78540	56,074.185	16.62	0.4669	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			73,948.78540	80,784.185	16.62	0.5331	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			62,401.48790	56,777.423	16.58	0.4714	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			72,711.48790	79,487.423	16.58	0.5286	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			77,334.73930	71,193.019	16.93	0.4794	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			91,634.73930	98,153.019	16.93	0.5206	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			76,962.94000	70,844.573	16.95	0.4776	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			92,262.94000	98,804.573	16.95	0.5224	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			77,708.89690	71,543.268	16.92	0.4812	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			91,008.89690	97,503.268	16.92	0.5188	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			145,269.91070	138,465.027	17.87	0.5503	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			129,639.91070	136,235.027	17.87	0.4497	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			144,895.32630	138,105.660	17.89	0.5492	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			130,265.32630	136,875.660	17.89	0.4508	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			145,646.51270	138,824.847	17.86	0.5514	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			129,016.51270	135,594.847	17.86	0.4486	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>734,737.60</b>	<b>56</b>	<b>879</b>
£ / R	On 18/09/2017	Foreign Exchange Future				16.90290		16.95350			0.0000	74,541,789.00	4,410	191,455
£ / R	On 31/10/2017	Foreign Exchange Future				17.04360		17.09350			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future				17.19320		17.24380			0.0000	1,977,218.00	115	8,366
£ / R	On 19/03/2018	Foreign Exchange Future				17.48170		17.53440			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				17.76560		17.82100			0.0000	0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future				18.05020		18.10870			0.0000	0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future				18.94520		19.00780			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>76,519,007.00</b>	<b>4,525</b>	<b>204,971</b>
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			132.49380	142.966	13.40	0.3562	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			385.99380	345.866	13.40	0.6438	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			885.69200	926.878	15.30	0.9030	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			39.19200	29.778	15.30	0.0970	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Put			1,556.57730	1,604.863	17.99	0.9734	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,063.19680	1,107.318	16.03	0.9327	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Call			10.07730	7.763	17.99	0.0266	0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			26.16970	19.818	16.07	0.0661	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,072.66970	1,116.918	16.07	0.9339	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			25.65380	19.428	16.10	0.0648	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,082.15380	1,126.528	16.10	0.9352	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			26.69680	20.218	16.03	0.0673	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			452.41260	419.545	15.00	0.4996	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			438.91260	455.945	15.00	0.5004	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			447.64220	415.272	15.02	0.4960	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			444.14220	461.672	15.02	0.5040	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Call			457.21580	423.852	14.99	0.5032	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Put			433.71580	450.252	14.99	0.4968	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			1.10310	0.867	22.28	0.0015	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,897.30310	7,947.667	22.28	0.9985	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			1.09130	0.858	22.28	0.0014	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,907.29130	7,957.658	22.28	0.9986	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			1.07950	0.848	22.28	0.0014	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,917.27950	7,967.648	22.28	0.9986	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,029.04990	994.712	16.50	0.5729	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			714.64990	733.012	16.50	0.4271	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,024.01220	989.788	16.51	0.5710	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			719.61220	738.088	16.51	0.4290	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,034.10670	999.656	16.50	0.5747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			709.70670	727.956	16.50	0.4253	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,052.36740	1,020.119	16.94	0.5108	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,131.36740	1,154.519	16.94	0.4892	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,048.21830	1,016.061	16.95	0.5094	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,137.21830	1,160.461	16.95	0.4906	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,056.52470	1,024.191	16.93	0.5122	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,125.52470	1,148.591	16.93	0.4878	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,212.00980	1,177.349	17.10	0.5102	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,353.30980	1,377.149	17.10	0.4898	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,207.97460	1,173.391	17.10	0.5090	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,359.27460	1,383.191	17.10	0.4910	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,216.04980	1,181.326	17.09	0.5115	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,347.34980	1,371.126	17.09	0.4885	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,912.54770	1,873.791	17.05	0.5745	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,534.74770	1,558.591	17.05	0.4255	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,908.11960	1,869.419	17.05	0.5735	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,540.31960	1,564.219	17.05	0.4265	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,916.97550	1,878.173	17.04	0.5754	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,529.17550	1,552.973	17.04	0.4246	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>76,519,007.00</b>	<b>4,525</b>	<b>205,971</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12012		0.12116			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12236		0.12341			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12469		0.12576			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13590		0.13709			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.02610	0.021	29.75	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,884.02610	3,987.822	29.75	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00070	0.001	29.75	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,884.00070	4,987.801	29.75	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.65520	0.532	29.75	0.0020	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,884.65520	2,988.332	29.75	0.9980	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,380.62860	1,282.950	14.88	0.9061	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			39.42860	46.450	14.88	0.0939	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			663.11780	596.458	17.28	0.5986	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			321.91780	359.958	17.28	0.4014	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			282.74720	247.794	19.37	0.3077	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			941.54720	1,011.294	19.37	0.6923	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			996.44620	926.000	18.16	0.6366	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			419.94620	456.800	18.16	0.3634	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			569.34410	522.603	19.90	0.4191	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			992.84410	1,053.403	19.90	0.5809	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,678.19180	1,581.879	16.23	0.8619	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			101.69180	112.679	16.23	0.1381	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,737.14050	1,662.751	18.98	0.6185	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,028.24050	1,073.151	18.98	0.3815	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,366.09300	1,299.404	20.31	0.5108	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,657.19300	1,709.804	20.31	0.4892	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,199.91420	2,103.616	16.64	0.7481	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			491.01420	514.017	16.64	0.2519	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
€ / R	On	29/08/2017	Foreign Exchange Future			15.51870		15.57010			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.58040		15.63660			0.0000	46,164,725.20	2,963	110,161
€ / R	On	27/09/2017	Foreign Exchange Future			15.61220		15.66760			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.71130		15.76690			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.81470		15.87050			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.87900		15.93560			0.0000	6,192,810.00	390	34,203
€ / R	On	27/12/2017	Foreign Exchange Future			15.90810		15.96490			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.02770		16.08520			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.18130		16.23960			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.48130		16.54180			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.79800		17.86480			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>52,357,535.20</b>	<b>3,353</b>	<b>158,672</b>
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			8.11520	6.569	13.05	0.0697	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			368.21520	315.269	13.05	0.9303	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,843.73780	3,899.788	26.85	0.9993	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.33880	0.190	26.76	0.0007	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,823.73880	3,879.790	26.76	0.9993	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			572.42910	522.352	12.42	0.8413	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			35.82910	41.952	12.42	0.1587	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.33830	0.189	26.81	0.0007	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,833.73830	3,889.789	26.81	0.9993	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.33780	0.188	26.85	0.0007	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			95.00120	104.781	12.09	0.2892	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			452.60120	406.982	12.09	0.7108	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			204.42500	215.782	13.25	0.3567	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			551.32500	507.082	13.25	0.6433	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			285.95180	297.869	13.60	0.3763	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			646.45180	602.569	13.60	0.6237	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			29.76020	28.536	13.32	0.0550	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			87.14500	78.036	17.75	0.1071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,211.54500	2,259.035	17.75	0.8929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			86.37570	77.330	17.76	0.1062	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,220.77570	2,268.330	17.76	0.8938	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,480.46990	5,535.983	21.60	0.9919	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			87.92130	78.750	17.73	0.1079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,202.32130	2,249.750	17.73	0.8921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			419.06730	389.587	14.90	0.4217	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			683.46730	710.587	14.90	0.5783	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,835.36020	1,777.536	13.32	0.9450	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			358.15820	331.844	15.23	0.3715	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			913.29370	945.783	15.47	0.6625	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			318.89370	294.783	15.47	0.3375	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			300.89870	277.842	15.60	0.3215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			965.29870	998.842	15.60	0.6785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.06990	4.983	21.60	0.0081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,961.42360	1,903.774	13.75	0.9526	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			25.82360	24.774	13.75	0.0474	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			812.55820	842.844	15.23	0.6285	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			369.50380	386.256	14.12	0.3962	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			714.40380	674.356	14.12	0.6038	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			481.55110	503.031	14.57	0.4220	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			766.75110	730.731	14.57	0.5780	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,422.50040	1,375.623	14.15	0.7688	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			232.90040	244.323	14.15	0.2312	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,564.83250	1,516.061	14.07	0.8048	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			185.23250	194.761	14.07	0.1952	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,386.32220	1,339.966	14.18	0.7589	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			246.72220	258.667	14.18	0.2411	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,557.15520	1,508.476	14.07	0.8030	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			187.55520	197.176	14.07	0.1970	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,572.53010	1,523.664	14.06	0.8066	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			182.93010	192.364	14.06	0.1934	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			423.33260	439.093	14.68	0.2965	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,468.71820	1,424.067	14.69	0.7018	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			426.91820	442.767	14.69	0.2982	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,462.32280	1,417.755	14.69	0.7001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			430.52280	446.454	14.69	0.2999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,475.13260	1,430.393	14.68	0.7035	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,037.83510	1,990.341	16.04	0.6382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,053.03510	1,072.341	16.04	0.3618	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,047.49580	1,999.960	16.02	0.6403	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,042.69580	1,061.960	16.02	0.3597	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,042.65920	1,995.144	16.03	0.6392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,047.85920	1,067.144	16.03	0.3608	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>270,158</b>
<b>Total € / R</b>												<b>52,357,535.20</b>	<b>3,353</b>	<b>428,830</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.41330		10.45720			0.0000	0.00	0	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.54730		10.59180			0.0000	0.00	0	6,910



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	27/12/2017	Foreign Exchange Future			10.56040		10.00000			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.67930		10.72410			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.80670		10.85370			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.32440		11.37580			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>34,181</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.55390	0.426	21.48	0.0025	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,713.35390	1,757.126	21.48	0.9975	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.54270	0.418	21.54	0.0025	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,723.34270	1,767.118	21.54	0.9975	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.53180	0.409	21.60	0.0024	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,733.33180	1,777.109	21.60	0.9976	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,336.72840	1,375.597	16.79	0.8862	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			57.67400	52.120	16.81	0.1123	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,345.87400	1,384.820	16.81	0.8877	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			59.39670	53.686	16.77	0.1153	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,327.59670	1,366.386	16.77	0.8847	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			58.52840	52.897	16.79	0.1138	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			0.00000	682.843	13.80	0.7637	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			0.00000	122.443	13.80	0.2363	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			0.00000	675.609	13.80	0.7598	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			0.00000	125.210	13.80	0.2402	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			0.00000	690.293	13.80	0.7675	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			0.00000	119.893	13.80	0.2325	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			904.70140	867.587	14.21	0.7513	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			170.60140	178.287	14.21	0.2487	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			897.35840	860.348	14.20	0.7484	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			173.25840	181.048	14.20	0.2516	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			890.04780	853.140	14.20	0.7454	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			175.94780	183.840	14.20	0.2546	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			381.41310	395.920	13.86	0.3877	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			736.11680	703.370	13.84	0.6182	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			372.41680	386.670	13.84	0.3818	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			730.59940	697.981	13.85	0.6152	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			376.89940	391.281	13.85	0.3848	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			725.11310	692.620	13.86	0.6123	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			680.55620	700.737	14.13	0.4058	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,046.02610	1,014.623	14.11	0.5980	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			670.22610	690.223	14.11	0.4020	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,041.17810	1,009.870	14.12	0.5961	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			675.37810	695.470	14.12	0.4039	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,036.35620	1,005.137	14.13	0.5942	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>34,181</b>

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	18/09/2017	Foreign Exchange Future			10.50130		10.57430			0.0000	0.00	0	970
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.65890		10.73250			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.80990		10.88560			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,220</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			7.21960	4.188	14.64	0.0280	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			722.91960	792.888	14.64	0.9720	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			6.97930	4.072	14.72	0.0272	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			732.67930	802.772	14.72	0.9728	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			7.46940	4.308	14.56	0.0289	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			713.16940	783.008	14.56	0.9711	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			422.80280	378.653	13.30	0.5744	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			230.30280	259.753	13.30	0.4256	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			417.29200	373.494	13.31	0.5694	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			234.79200	264.595	13.31	0.4306	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			428.36520	383.863	13.29	0.5794	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			225.86520	254.963	13.29	0.4206	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			952.10130	892.375	13.55	0.7726	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			136.50130	152.475	13.55	0.2274	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			944.49770	884.983	13.55	0.7697	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			138.89770	155.083	13.55	0.2303	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			959.73740	899.799	13.55	0.7756	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			134.13740	149.899	13.55	0.2244	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,220</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.70210		13.73890			0.0000	1,370,210.00	100	3,608
CHF / R	On	18/12/2017	Foreign Exchange Future			13.97920		14.01630			0.0000	1,397,920.00	100	1,250
CHF / R	On	19/03/2018	Foreign Exchange Future			14.26170		14.30130			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.54770		15.59030			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>2,768,130.00</b>	<b>200</b>	<b>4,858</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			7.32670	5.162	21.55	0.0190	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,658.42670	1,693.062	21.55	0.9810	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			7.19840	5.069	21.60	0.0187	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,668.29840	1,702.969	21.60	0.9813	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			7.45790	5.256	21.51	0.0194	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,648.55790	1,683.156	21.51	0.9806	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			524.61150	483.089	16.21	0.5022	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			538.31150	533.889	16.21	0.4978	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			520.34200	478.946	16.22	0.4992	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			544.04200	539.746	16.22	0.5008	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			528.91110	487.264	16.19	0.5053	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			532.61110	528.064	16.19	0.4947	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	19/03/2018	Foreign Exchange Option	14.15	Call			790.67050	748.360	16.24	0.5499	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			639.37050	636.660	16.24	0.4501	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			786.10940	743.855	16.25	0.5476	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			644.80940	642.155	16.25	0.4524	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			795.25490	752.890	16.23	0.5522	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			633.95490	631.190	16.23	0.4478	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			953.01540	957.746	16.34	0.3621	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,813.27440	1,775.353	16.33	0.6403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			942.97440	947.653	16.33	0.3597	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,808.28810	1,770.389	16.33	0.6391	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			947.98810	952.689	16.33	0.3609	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,803.31540	1,765.446	16.34	0.6379	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>2,768,130.00</b>	<b>200</b>	<b>4,858</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97240		1.98590			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98920		2.00290			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00410		2.01820			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99680		2.01150			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			9.66850	7.354	17.50	0.0226	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,750.66850	1,883.354	17.50	0.9774	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			13.04060	10.181	16.86	0.0311	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,554.04060	1,686.181	16.86	0.9689	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			11.20260	8.640	17.18	0.0265	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,652.20260	1,784.640	17.18	0.9735	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,018.65060	922.348	14.71	0.6348	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			389.65060	430.348	14.71	0.3652	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			958.37250	865.819	14.77	0.6109	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			429.37250	473.819	14.77	0.3891	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			900.52610	811.797	14.83	0.5868	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			471.52610	519.797	14.83	0.4132	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			582.92610	629.104	15.48	0.3678	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,486.19130	1,385.810	15.38	0.6660	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			504.19130	544.810	15.38	0.3340	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,424.67570	1,327.050	15.43	0.6491	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			542.67570	586.050	15.43	0.3509	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,364.92610	1,270.104	15.48	0.6322	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,931.60660	1,846.611	16.57	0.5593	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,616.60660	1,678.611	16.57	0.4407	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,886.31360	1,803.176	16.60	0.5504	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,671.31360	1,735.176	16.60	0.4496	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,977.83540	1,890.981	16.54	0.5682	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,562.83540	1,622.981	16.54	0.4318	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.09880		2.10700			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14000		2.14820			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40550		2.41660			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,479.13490	1,398.467	14.69	0.9668	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			9.13490	10.467	14.69	0.0332	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,380.41360	1,300.078	14.15	0.9611	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			10.41360	12.078	14.15	0.0389	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,578.05920	1,497.125	15.23	0.9715	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			8.05920	9.125	15.23	0.0285	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			228.31560	242.048	14.61	0.2283	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,663.20880	1,593.781	14.57	0.8073	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			181.20880	193.782	14.57	0.1927	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,585.79080	1,516.951	14.59	0.7899	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			203.79080	216.951	14.59	0.2101	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,510.31560	1,442.048	14.61	0.7717	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,563.02330	3,476.603	16.54	0.7244	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			997.02330	1,021.603	16.54	0.2756	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,691.16350	3,603.150	16.50	0.7385	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			925.16350	948.150	16.50	0.2615	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,624.43650	3,537.136	16.49	0.7316	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			958.43650	982.136	16.49	0.2684	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67790		1.69260			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70560		1.72040			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73150		1.74670			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85430		1.87080			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1.75400	1.212	21.32	0.0043	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,475.75400	2,622.212	21.32	0.9957	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1.52300	1.062	21.70	0.0038	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,575.52300	2,722.062	21.70	0.9962	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1.32840	0.935	22.07	0.0033	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,675.32840	2,821.935	22.07	0.9967	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			413.22200	360.566	16.22	0.3589	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			909.22200	1,004.566	16.22	0.6411	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			384.09700	334.805	16.38	0.3379	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			980.09700	1,078.805	16.38	0.6621	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			444.49480	388.311	16.06	0.3809	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			840.49480	932.311	16.06	0.6191	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			875.42060	799.247	16.18	0.5082	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			808.42060	884.247	16.18	0.4918	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			832.74530	759.807	16.29	0.4898	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			865.74530	944.807	16.29	0.5102	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			920.02730	840.578	16.07	0.5269	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			753.02730	825.578	16.07	0.4731	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,182.21710	2,084.301	16.81	0.6251	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,174.21710	1,241.301	16.81	0.3749	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,278.21550	2,177.566	16.64	0.6446	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,070.21550	1,134.566	16.64	0.3554	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,229.63230	2,130.360	16.73	0.6348	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,121.63230	1,187.360	16.73	0.3652	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12660		0.12770			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12630		0.12750			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12580		0.12700			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12540		0.12650			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12060		0.12160			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.68850		1.69050			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71590		1.71770			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74280		1.74470			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88170		1.88340			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.49900		9.54800			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.61700		9.66610			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.73210		9.78270			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.29980		10.36130			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,044.65620	1,093.040	18.83	0.9870	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			2.82220	2.163	18.70	0.0137	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,024.82220	1,073.163	18.70	0.9863	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	18/09/2017	Foreign Exchange Option	10.58	Call			2.73770	2.101	18.76	0.0133	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,034.73770	1,083.101	18.76	0.9867	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			2.65620	2.040	18.83	0.0130	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			271.93160	247.654	15.24	0.4295	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			405.83160	430.654	15.24	0.5705	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			268.19330	244.165	15.26	0.4250	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			412.09330	437.165	15.26	0.5750	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			264.49770	240.721	15.28	0.4205	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			418.39770	443.721	15.28	0.5795	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			621.74370	586.483	15.00	0.6245	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			289.04370	304.383	15.00	0.3755	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			615.98410	580.934	15.01	0.6209	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			293.28410	308.835	15.01	0.3791	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			627.54340	592.069	14.99	0.6281	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			284.84340	299.969	14.99	0.3719	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,048.73180	1,009.668	14.90	0.6133	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			607.43180	629.868	14.90	0.3867	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,043.73060	1,004.790	14.91	0.6113	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			612.43060	634.990	14.91	0.3887	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,053.75970	1,014.568	14.89	0.6152	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			602.45970	624.768	14.89	0.3848	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28510		1.29550			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29830		1.30880			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30950		1.32020			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34090		1.35190			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			745.00000	849.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			845.00000	949.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			645.00000	749.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			88.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	17.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			12.00000	117.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			112.00000	217.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			202.00000	95.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			102.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			2.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	105.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			319.00000	209.000		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			219.00000	109.000		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			419.00000	309.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28860		1.28070			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29250		1.28460			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29660		1.28860			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.18780		1.18130			0.0000	0.00	0	17
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19370		1.18710			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20010		1.19350			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>17</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>17</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,304.51000		23,432.92000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.67490		9.72420			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.68390		10.73990			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			167.44750	132.229	11.53	0.5545	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			83.24750	97.329	11.53	0.4455	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			161.41970	126.581	11.50	0.5407	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			87.21970	101.681	11.50	0.4593	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			173.60220	138.012	11.56	0.5682	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			79.40220	93.112	11.56	0.4318	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,246.40790	1,207.465	14.84	0.6670	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			506.50790	523.565	14.84	0.3330	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,240.65520	1,201.781	14.85	0.6651	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	14/06/2019	Foreign Exchange Option	10.01	Put			510.75520	527.881	14.85	0.3349	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,252.17600	1,213.164	14.84	0.6688	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			502.27600	519.264	14.84	0.3312	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.78030		3.77850			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.69530		3.69070			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.54260		3.49720			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			231.24640	232.189	13.70	0.9646	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			2.74640	1.889	13.70	0.0354	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			221.58940	222.391	13.45	0.9607	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			3.08940	2.091	13.45	0.0393	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			240.96450	242.010	13.96	0.9681	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			2.46450	1.709	13.96	0.0319	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			251.08310	253.563	13.87	0.6979	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			80.38310	78.263	13.87	0.3021	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			244.13120	246.557	13.83	0.6888	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			83.43120	81.257	13.83	0.3112	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			258.12290	260.657	13.92	0.7069	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			77.42290	75.357	13.92	0.2931	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			272.61720	296.353	15.09	0.5529	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			295.41720	273.753	15.09	0.4471	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			268.33880	291.497	15.08	0.5473	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			301.13880	278.897	15.08	0.4527	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			264.11390	286.696	15.07	0.5417	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			306.91390	284.096	15.07	0.4583	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.44140		1.45490			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.41510		1.42850			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39260		1.40560			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.26110		1.27640			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>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 559 058 263.90	116,889	1,768,616
Total Options									0.00	0	3,171,682
Grand Total:									1,559,058,263.90	116,889	4,940,298