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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/08/2017 Foreign Exchange Future			13.01850		13.01970			0.0000	76,054,077.00	5,842	0
\$ / R On 01/09/2017 Foreign Exchange Future			13.00110		13.01970			0.0000	0.00	0	0
\$ / R On 05/09/2017 Foreign Exchange Future			13.00110		13.02610			0.0000	0.00	0	75
\$ / R On 07/09/2017 Foreign Exchange Future			12.99680		13.02830			0.0000	0.00	0	0
\$ / R On 18/09/2017 Foreign Exchange Future			13.02040		13.04970			0.0000	1,379,068,686.40	105,916	859,628
\$ / R On 26/09/2017 Foreign Exchange Future			13.03730		13.06900			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.03940		13.07140			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.04150		13.07390			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.04370		13.07630			0.0000	0.00	0	3,013
\$ / R On 13/10/2017 Foreign Exchange Future			13.07250		13.10560			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.09260		13.12570			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.10060		13.13370			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.12680		13.15990			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.13490		13.16790			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.16530		13.19820			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.16930		13.20230			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.19930		13.23210			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.20520		13.23800			0.0000	140,424,096.80	10,634	129,466
\$ / R On 22/12/2017 Foreign Exchange Future			13.21320		13.24600			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.22310		13.25590			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.23500		13.26780			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Future			13.24880		13.28170			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.29240		13.32540			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.29440		13.32740			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.31820		13.35120			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.32220		13.35520			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.38520		13.41820			0.0000	267,704.00	20	113,730
\$ / R	On	25/04/2018	Foreign Exchange Future			13.45760		13.49060			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.48900		13.52180			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.49680		13.52970			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.56300		13.59540			0.0000	0.00	0	103,550
\$ / R	On	02/07/2018	Foreign Exchange Future			13.59010		13.62220			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.62490		13.65660			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.67130		13.70250			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.74040		13.77140			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.85770		13.88910			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.92150		13.95310			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.04710		14.07900			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.11500		14.14710			0.0000	35,287,500.00	2,500	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.29620		14.32880			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.15440		15.18490			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.26690		15.29680			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.38430		15.41370			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,631,102,064.20</b>	<b>124,912</b>	<b>1,492,252</b>
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			15.63460	0.000	14.25	0.0000	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			65.33460	48.500	14.25	1.0000	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Put			432.16390	449.057	23.74	0.9968	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	13.45	Call			1.86390	0.157	23.74	0.0032	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Put			38.77580	37.849	14.14	0.4940	0.00	0	20,000
\$ / R	On	01/09/2017	Foreign Exchange Option	13.00	Call			58.47580	38.949	14.14	0.5060	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Call			272.62740	252.914	20.36	0.9668	0.00	0	0
\$ / R	On	01/09/2017	Foreign Exchange Option	12.75	Put			2.92740	1.814	20.36	0.0332	0.00	0	20,000
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Put			270.78730	290.310	14.55	0.8921	0.00	0	0
\$ / R	On	05/09/2017	Foreign Exchange Option	13.28	Call			16.88730	11.410	14.55	0.1079	0.00	0	0
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Put			3.45290	2.955	16.14	0.0265	0.00	0	500
\$ / R	On	07/09/2017	Foreign Exchange Option	12.45	Call			581.75290	549.755	16.14	0.9735	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.40500	0.272	22.30	0.0015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,050.70500	2,079.872	22.30	0.9985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			55.73450	44.910	13.52	0.2068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			356.03450	374.510	13.52	0.7932	0.00	0	2,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			525.48330	497.866	13.15	0.9035	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			15.78330	17.466	13.15	0.0965	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			197.41240	172.477	12.18	0.5735	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			107.71240	112.077	12.18	0.4265	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			414.11060	434.280	13.81	0.8341	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			43.81060	34.680	13.81	0.1659	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		108.03960	91.451	12.70	0.3681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		208.33960	221.051	12.70	0.6319	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,691.10110	1,720.147	20.26	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		0.80110	0.547	20.26	0.0031	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		858.59530	885.569	15.91	0.9666	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		8.29530	5.970	15.91	0.0334	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		78.04020	64.477	13.11	0.2790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		278.34020	294.077	13.11	0.7210	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		465.85530	487.316	14.05	0.8635	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		35.55530	27.716	14.05	0.1365	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		619.83550	644.181	14.75	0.9230	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		19.53550	14.580	14.75	0.0770	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		85.71700	89.354	12.32	0.3620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		235.41700	209.754	12.32	0.6380	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		516.37110	488.788	13.13	0.8991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		16.67110	18.388	13.13	0.1009	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		771.53920	797.800	15.49	0.9549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		11.23920	8.200	15.49	0.0451	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		803.81280	774.447	14.21	0.9743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		4.11280	4.047	14.21	0.0257	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		242.27180	256.522	12.91	0.6785	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		91.97180	76.922	12.91	0.3215	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		956.25050	983.824	16.37	0.9760	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		5.95050	4.224	16.37	0.0240	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,202.97310	1,231.446	17.54	0.9892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		2.67310	1.846	17.54	0.0108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		793.95650	764.620	14.15	0.9732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		4.25650	4.220	14.15	0.0268	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		439.77730	460.611	13.93	0.8494	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		39.47730	31.011	13.93	0.1506	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		195.41200	207.498	12.62	0.6122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		115.11200	97.898	12.62	0.3878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		471.47040	444.064	13.01	0.8749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		21.77040	23.664	13.01	0.1251	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		853.17110	823.687	14.52	0.9790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		3.47110	3.287	14.52	0.0210	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		897.55780	924.793	16.09	0.9707	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		7.25780	5.193	16.09	0.0293	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,450.41080	3,479.718	32.02	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.11080	0.118	32.02	0.0005	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		316.33150	333.481	13.32	0.7592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		66.03150	53.881	13.32	0.2408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		20.96810	15.730	14.66	0.0824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		601.26810	625.329	14.66	0.9176	59,317,505.71	94,858	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		16.36700	12.165	14.98	0.0651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		666.66700	691.765	14.98	0.9349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			761.92780	788.097	15.44	0.9534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			11.62780	8.497	15.44	0.0466	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,501.51400	1,530.439	19.18	0.9951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			1.21400	0.838	19.18	0.0049	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,282.39090	1,311.054	17.94	0.9915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			2.09090	1.454	17.94	0.0085	4,362.60	3,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,671.13530	1,700.171	20.15	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.83530	0.571	20.15	0.0033	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,451.66370	1,480.545	18.90	0.9945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			1.36370	0.945	18.90	0.0055	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,950.78310	1,979.926	21.73	0.9982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.48310	0.326	21.73	0.0018	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			562.32310	534.568	13.25	0.9195	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			12.62310	14.168	13.25	0.0805	0.00	0	96,184
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			111.52750	94.627	12.66	0.3779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			201.82750	214.227	12.66	0.6221	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			306.37160	279.883	12.55	0.7345	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			56.67160	59.484	12.55	0.2655	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,051.52360	1,021.859	15.76	0.9906	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			1.82360	1.459	15.76	0.0094	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			483.45160	505.310	14.13	0.8722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			33.15160	25.710	14.13	0.1278	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,950.44070	2,979.719	28.19	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			0.14070	0.119	28.19	0.0006	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,153.42500	1,181.768	17.30	0.9874	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			3.12500	2.168	17.30	0.0126	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,950.38400	3,979.692	35.09	0.9996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			0.08400	0.092	35.09	0.0004	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1.46440	1.017	18.73	0.0059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,421.76440	1,450.617	18.73	0.9941	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,641.19010	1,670.210	19.98	0.9965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			0.89010	0.610	19.98	0.0035	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			174.12430	149.802	12.09	0.5286	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			124.42430	129.402	12.09	0.4714	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,950.30360	4,979.604	35.09	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.00360	0.004	35.09	0.0000	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			46.94650	37.352	13.73	0.1768	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			397.24650	416.952	13.73	0.8232	2,501,709.60	6,000	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,980.37680	4,009.684	35.09	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			0.07680	0.084	35.09	0.0003	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			2.93490	2.033	17.40	0.0118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,173.23490	1,201.633	17.40	0.9882	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,750.40090	3,779.721	34.32	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			0.10090	0.121	34.32	0.0005	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,950.30000	986,979.600	35.09	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	35.09	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,350.41520	3,379.717	31.26	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.11520	0.117	31.26	0.0005	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		2.15540	1.493	17.88	0.0088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,272.45540	1,301.093	17.88	0.9912	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		13.78930	10.160	15.21	0.0551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		714.08930	739.760	15.21	0.9449	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		0.02730	0.030	35.09	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,320.32730	4,349.630	35.09	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		345.05210	318.276	12.67	0.7764	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		45.35210	47.876	12.67	0.2236	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		13.32630	9.803	15.26	0.0533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		723.62630	749.403	15.26	0.9467	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		0.02640	0.030	35.09	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,330.32640	4,359.630	35.09	0.9999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		0.02560	0.029	35.09	0.0001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,340.32560	4,369.629	35.09	0.9999	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put		357.35340	375.634	13.92	0.7187	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call		96.35340	82.934	13.92	0.2813	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		495.01040	516.753	14.67	0.8023	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		66.41040	56.153	14.67	0.1977	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,059.34450	4,091.127	33.49	0.9984	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.74450	0.527	33.49	0.0016	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		257.16460	272.308	13.48	0.6042	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		151.06460	133.808	13.48	0.3958	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		224.34170	202.658	13.01	0.5271	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		168.04170	178.958	13.01	0.4729	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put		356.28390	373.115	14.20	0.6175	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call		181.88390	165.615	14.20	0.3825	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,701.01420	1,731.265	18.03	0.9608	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		16.71420	13.865	18.03	0.0392	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		943.06710	968.372	16.37	0.8515	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		68.76710	60.972	16.37	0.1485	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,033.54650	1,059.342	16.71	0.8600	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		67.24650	59.942	16.71	0.1400	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		400.95530	377.309	13.54	0.6126	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		187.25530	196.709	13.54	0.3874	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		533.84420	553.708	15.00	0.6833	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		167.54420	154.308	15.00	0.3167	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,317.54900	4,350.502	25.75	0.9972	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		1.24900	1.102	25.75	0.0028	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		453.82080	469.280	14.70	0.5954	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		253.72080	236.080	14.70	0.4046	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		933.90290	956.079	16.39	0.7904	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		121.80290	110.979	16.39	0.2096	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,543.29230	4,575.772	21.28	0.9973	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		1.49230	1.072	21.28	0.0027	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		573.39580	589.244	15.23	0.6165	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		271.59580	254.544	15.23	0.3835	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		597.68350	613.201	15.34	0.6235	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		269.98350	252.501	15.34	0.3765	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		619.69750	634.595	15.67	0.5990	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		321.79750	303.895	15.67	0.4010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		5.53740	3.931	20.16	0.0084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,057.53740	4,088.731	20.16	0.9916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		120.65180	110.890	18.09	0.1669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,482.65180	1,505.690	18.09	0.8331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		5.45620	3.870	20.16	0.0083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,067.45620	4,098.670	20.16	0.9917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		817.04310	834.533	16.30	0.6737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		255.04310	239.733	16.30	0.3263	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,509.16950	1,532.425	18.14	0.8374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		117.16950	107.625	18.14	0.1626	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		5.37610	3.809	20.16	0.0082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,077.37610	4,108.609	20.16	0.9918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		388.73300	398.544	14.82	0.4633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		476.73300	453.744	14.82	0.5367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		500.71110	477.260	14.74	0.5555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		362.71110	372.060	14.74	0.4445	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,306.79430	1,329.333	17.68	0.8019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		144.79430	134.533	17.68	0.1981	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		462.80220	440.094	14.86	0.5256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		404.80220	414.894	14.86	0.4744	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		449.21300	427.017	14.92	0.5145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		421.21300	431.817	14.92	0.4855	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		99.33620	90.954	18.45	0.1400	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,661.33620	1,685.754	18.45	0.8600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		943.79010	913.857	13.78	0.8088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		105.79010	108.657	13.78	0.1912	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		374.03640	354.760	15.36	0.4473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		536.03640	549.560	15.36	0.5527	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		443.60890	455.534	15.01	0.5001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		431.60890	410.734	15.01	0.4999	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		761.20750	733.940	14.05	0.7250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		173.20750	178.740	14.05	0.2750	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,945.86550	1,972.077	19.02	0.8933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		73.86550	67.277	19.02	0.1067	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,313.45750	2,341.400	19.73	0.9240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		51.45750	46.599	19.73	0.0760	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,097.29980	1,066.275	13.62	0.8622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		69.29980	71.075	13.62	0.1378	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,514.44200	1,480.380	13.87	0.9428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		26.44200	25.180	13.87	0.0572	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			229.69780	215.317	16.56	0.2982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			901.69780	920.117	16.56	0.7018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			867.71710	838.495	13.86	0.7771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			129.71710	133.295	13.86	0.2229	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			491.00640	467.737	14.77	0.5480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			373.00640	382.537	14.77	0.4520	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			280.60150	264.352	16.07	0.3538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			742.60150	759.152	16.07	0.6462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,025.32110	3,054.478	20.31	0.9648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			23.32110	19.678	20.31	0.0352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,843.98720	1,869.609	18.82	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			81.98720	74.809	18.82	0.1175	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			601.86870	616.431	15.60	0.5857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			339.86870	321.631	15.60	0.4143	0.00	0	10,516
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,278.88540	1,247.020	13.44	0.9098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			40.88540	41.820	13.44	0.0902	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			440.33740	418.802	14.96	0.5072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			432.33740	443.602	14.96	0.4928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,955.17170	1,981.434	19.04	0.8943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			73.17170	66.634	19.04	0.1057	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			177.74290	165.777	17.17	0.2382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,119.74290	1,140.577	17.17	0.7618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,968.30550	3,999.327	20.16	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			6.30550	4.527	20.16	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			551.58520	527.227	14.59	0.5934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			313.58520	322.027	14.59	0.4066	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,823.70990	4,855.923	20.16	0.9973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1.70990	1.123	20.16	0.0027	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			193.50610	180.776	16.97	0.2569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,045.50610	1,065.576	16.97	0.7431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,938.57880	3,969.543	20.16	0.9900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			6.57880	4.743	20.16	0.0100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			128.54610	118.918	17.96	0.1775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,420.54610	1,443.718	17.96	0.8225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,592.71610	3,623.057	20.21	0.9836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			10.71610	8.257	20.21	0.0164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			182.83740	170.620	17.11	0.2443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,094.83740	1,115.421	17.11	0.7557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			392.35690	372.551	15.25	0.4644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			504.35690	517.351	15.25	0.5356	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			210.77950	197.243	16.76	0.2768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			972.77950	992.043	16.76	0.7232	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,898.96060	3,929.854	20.16	0.9895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			6.96060	5.054	20.16	0.0105	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			31.77900	27.642	20.34	0.0473	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,793.77900	2,822.442	20.34	0.9527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			381.26470	361.775	15.32	0.4541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			523.26470	536.575	15.32	0.5459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			132.10600	122.540	17.91	0.1822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,394.10600	1,417.340	17.91	0.8178	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,327.46780	3,357.273	20.26	0.9764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			15.46780	12.473	20.26	0.0236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,007.95770	4,039.052	20.16	0.9910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			5.95770	4.252	20.16	0.0090	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			608.44560	623.035	15.71	0.5800	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			354.44560	336.235	15.71	0.4200	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,775.99230	4,808.123	19.95	0.9969	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.99230	1.323	19.95	0.0031	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			708.81160	724.733	16.03	0.6160	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			324.71160	307.833	16.03	0.3840	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			573.50400	587.096	15.60	0.5460	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			411.30400	392.096	15.60	0.4540	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,622.19180	1,645.724	18.46	0.8216	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			143.89180	134.524	18.46	0.1784	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,728.29870	1,752.536	18.66	0.8371	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			129.99870	121.336	18.66	0.1629	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			527.97470	505.984	15.23	0.5343	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			446.27470	457.184	15.23	0.4657	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			513.47010	494.152	15.85	0.4891	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			588.07010	601.752	15.85	0.5109	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			567.59050	546.492	15.61	0.5268	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			512.19050	524.092	15.61	0.4732	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			576.46440	555.193	15.58	0.5327	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			501.06440	512.793	15.58	0.4673	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			529.10290	541.270	15.66	0.4820	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			554.50290	533.670	15.66	0.5180	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			448.59970	459.458	15.43	0.4368	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			625.99970	603.858	15.43	0.5632	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,300.33750	2,326.792	19.71	0.8739	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			107.73750	101.192	19.71	0.1261	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,160.81280	1,180.558	17.47	0.6862	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			312.01280	298.758	17.47	0.3138	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,146.25710	1,165.898	17.45	0.6801	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			321.45710	308.098	17.45	0.3199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,149.57360	4,178.427	22.96	0.9322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			67.26890	63.147	22.96	0.0674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			120.72810	114.536	20.49	0.1218	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,215.15750	1,186.629	14.77	0.7745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			196.95750	201.429	14.77	0.2255	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			68.28170	64.111	22.96	0.0683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,140.08170	4,168.912	22.96	0.9317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,046.75910	2,070.767	19.22	0.8024	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	13.91	Put			960.61160	978.063	16.98	0.5960	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			396.23860	382.375	17.46	0.3514	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,158.03860	1,177.175	17.46	0.6486	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			690.15130	704.507	16.27	0.5043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			608.35130	589.707	16.27	0.4957	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,862.52810	2,889.336	20.49	0.8782	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			131.52950	124.950	20.23	0.1321	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,258.77370	2,283.658	19.55	0.8268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			176.97370	168.858	19.55	0.1732	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			648.30610	628.865	16.10	0.5201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			630.10610	643.665	16.10	0.4799	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			468.81160	453.263	16.98	0.4040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			453.03400	463.422	15.58	0.3958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,144.22930	1,116.476	14.86	0.7508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			226.02930	231.276	14.86	0.2492	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,525.87100	1,494.819	14.51	0.8579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			107.67100	109.619	14.51	0.1421	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,713.32950	2,739.750	20.23	0.8679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			254.96190	244.524	18.74	0.2393	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,916.73270	1,940.149	19.01	0.7855	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			224.93270	215.349	19.01	0.2145	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			714.19000	693.310	15.86	0.5577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			545.99000	558.110	15.86	0.4423	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			801.23400	778.622	15.58	0.6042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			691.57360	671.176	15.94	0.5450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			837.53100	814.253	15.47	0.6226	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			419.33100	429.053	15.47	0.3774	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,484.12130	2,509.818	19.89	0.8488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			152.32130	145.018	19.89	0.1512	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,746.76190	1,769.324	18.74	0.7607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,223.12450	2,247.869	19.49	0.8229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			181.32450	173.068	19.49	0.1771	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			656.75430	637.123	16.07	0.5250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			618.55430	631.923	16.07	0.4750	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			573.37360	585.977	15.94	0.4550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,159.06890	4,187.947	22.96	0.9326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			204.95910	195.967	19.22	0.1976	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,024.69690	1,042.783	17.14	0.6143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			442.89690	427.983	17.14	0.3857	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			67.77360	63.627	22.96	0.0678	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,817.98790	1,839.878	18.77	0.7395	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			308.58790	297.478	18.77	0.2605	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,518.38870	2,543.448	19.84	0.8232	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			198.98870	191.048	19.84	0.1768	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,337.37520	1,357.172	17.78	0.6433	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			459.17520	446.172	17.78	0.3567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,261.30570	1,281.443	17.60	0.6246	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			491.00570	478.243	17.60	0.3754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			781.33160	765.221	16.59	0.5143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			825.93160	842.221	16.59	0.4857	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,048.94530	1,029.046	15.72	0.6349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			503.54530	516.046	15.72	0.3651	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,001.67890	3,028.009	20.42	0.8274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			217.07890	211.009	20.42	0.1726	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,617.46260	2,587.109	13.46	0.9643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.06260	24.109	13.46	0.0357	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,075.28650	1,055.041	15.65	0.6455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			479.88650	492.041	15.65	0.3545	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,899.99260	1,921.924	18.76	0.7127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			385.39260	374.924	18.76	0.2873	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,096.79320	1,076.274	15.59	0.6541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			461.39320	473.273	15.59	0.3459	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,924.49020	1,946.528	18.79	0.7162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			379.89020	369.528	18.79	0.2838	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,383.88810	1,358.153	15.15	0.7489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			288.48810	295.153	15.15	0.2511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			144.22190	136.601	22.59	0.1119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,238.82190	4,263.601	22.59	0.8881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,225.00570	2,248.231	19.25	0.7552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			320.40570	311.231	19.25	0.2448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			758.28370	742.472	16.68	0.5028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			862.88370	879.472	16.68	0.4972	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			143.83230	135.822	22.59	0.1114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,248.43230	4,272.822	22.59	0.8886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			143.04220	135.048	22.59	0.1109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,257.64220	4,282.048	22.59	0.8891	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,049.01190	1,066.773	17.08	0.5411	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			691.21190	676.873	17.08	0.4589	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			939.49740	956.092	16.84	0.5006	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			796.09740	780.992	16.84	0.4994	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,512.25230	1,531.760	17.94	0.6164	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			594.75230	583.060	17.94	0.3836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,388.80680	1,367.267	15.67	0.6908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			467.40680	476.867	15.67	0.3092	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,791.31730	2,760.607	11.93	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			19.91730	20.207	11.93	0.0298	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,916.00580	1,935.488	18.65	0.6602	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			547.40580	535.888	18.65	0.3398	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,611.74790	1,587.511	15.39	0.7516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			340.34790	347.111	15.39	0.2484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,743.70290	2,764.986	19.81	0.7558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			375.10290	365.386	19.81	0.2442	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,539.03970	1,515.619	15.48	0.7328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			377.63970	385.219	15.48	0.2672	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,597.68270	2,618.698	19.61	0.7419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			399.08270	389.098	19.61	0.2581	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,323.79790	1,303.164	15.75	0.6713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			512.39790	522.764	15.75	0.3287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			608.90570	596.673	18.27	0.3723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,697.50570	1,716.273	18.27	0.6277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			606.56650	594.361	18.28	0.3711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,705.16650	1,723.961	18.28	0.6289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			611.26140	599.002	18.25	0.3735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,689.86140	1,708.602	18.25	0.6265	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,703.91980	1,721.354	18.37	0.5971	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			733.01980	719.054	18.37	0.4029	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			741.65340	727.318	18.68	0.3920	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,878.55340	1,895.818	18.68	0.6080	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			746.49350	732.107	18.66	0.3941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,863.39350	1,880.607	18.66	0.6059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			744.06850	729.711	18.67	0.3930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,870.96850	1,888.211	18.67	0.6070	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,885.71970	1,901.578	18.70	0.5822	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			864.71970	848.678	18.70	0.4178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			872.58250	856.128	18.95	0.4079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,055.48250	2,071.128	18.95	0.5921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			877.50690	861.022	18.92	0.4099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,040.40690	2,056.022	18.92	0.5901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			875.04020	858.574	18.94	0.4089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,047.94020	2,063.574	18.94	0.5911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,346.52500	1,325.994	17.93	0.5380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,397.72500	1,409.794	17.93	0.4620	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,353.93200	1,333.361	17.91	0.5403	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,385.13200	1,397.161	17.91	0.4597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,350.22630	1,329.675	17.92	0.5391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,391.42630	1,403.475	17.92	0.4609	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,914.92360	1,892.224	18.91	0.5614	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,900.02360	1,907.824	18.91	0.4386	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,911.29270	1,888.595	18.91	0.5606	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,906.39270	1,914.195	18.91	0.4394	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,918.57320	1,895.851	18.90	0.5622	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,893.67320	1,901.451	18.90	0.4378	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,023.00560	2,031.137	19.07	0.4436	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,949.80560	1,928.037	19.07	0.5564	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,067.87180	2,044.234	19.09	0.5680	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,014.17180	2,019.934	19.09	0.4320	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,075.28170	2,051.585	19.08	0.5695	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,001.58170	2,007.285	19.08	0.4305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,071.57800	2,047.879	19.08	0.5687	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,007.87800	2,013.579	19.08	0.4313	0.00	0	0
<b>Total \$ / R Option</b>												<b>61,823,577.91</b>	<b>103,858</b>	<b>2,879,871</b>
<b>Total \$ / R</b>												<b>1,692,925,642.11</b>	<b>228,770</b>	<b>4,372,123</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.02040		13.04970			0.0000	781,224.00	60	579
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.20520		13.23800			0.0000	198,078.00	15	197
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.38520		13.41820			0.0000	0.00	0	6
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.56300		13.59540			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.29620		14.32880			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>979,302.00</b>	<b>75</b>	<b>954</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			37.21810	24.987	22.58	0.0014	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			210,067.21810	212,984.987	22.58	0.9986	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			36.60510	24.566	22.64	0.0013	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			211,066.60510	213,984.566	22.64	0.9987	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			37.84680	25.417	22.53	0.0014	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			209,067.84680	211,985.417	22.53	0.9986	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			26,750.74160	25,173.121	16.18	0.3398	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			77,950.74160	79,653.121	16.18	0.6602	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			26,496.53730	24,928.430	16.21	0.3371	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			78,696.53730	80,408.430	16.21	0.6629	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			27,007.47540	25,420.568	16.16	0.3426	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			77,207.47540	78,900.568	16.16	0.6574	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			52,887.22450	51,193.426	16.65	0.4448	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			83,067.22450	84,673.426	16.65	0.5552	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			52,552.05850	50,865.602	16.67	0.4426	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			83,732.05850	85,345.602	16.67	0.5574	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			53,224.58190	51,523.029	16.63	0.4470	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			82,404.58190	84,003.029	16.63	0.5530	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			67,630.33740	66,160.148	17.01	0.4603	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			101,090.33740	102,860.148	17.01	0.5397	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			67,296.06530	65,830.102	17.03	0.4585	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			101,756.06530	103,530.102	17.03	0.5415	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			67,966.38850	66,491.475	17.00	0.4620	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			100,426.38850	102,191.475	17.00	0.5380	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			135,022.63040	132,967.549	17.92	0.5391	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			139,142.63040	140,347.549	17.92	0.4609	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			134,652.49750	132,599.408	17.93	0.5380	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			139,772.49750	140,979.408	17.93	0.4620	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			135,393.19730	133,336.122	17.91	0.5403	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			138,513.19730	139,716.122	17.91	0.4597	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>979,302.00</b>	<b>75</b>	<b>954</b>
£ / R	On	18/09/2017	Foreign Exchange Future			16.77220		16.87010			0.0000	26,684,570.20	1,591	192,493
£ / R	On	31/10/2017	Foreign Exchange Future			16.91070		17.01600			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.06280		17.16910			0.0000	1,467,400.80	86	8,490
£ / R	On	19/03/2018	Foreign Exchange Future			17.34910		17.45670			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.63260		17.74090			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			17.91580		18.02380			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			18.80680		18.92210			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>28,151,971.00</b>	<b>1,677</b>	<b>206,133</b>
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			133.73690	162.570	13.26	0.4359	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			303.83690	234.770	13.26	0.5641	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			944.77450	1,037.425	15.34	0.9581	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			14.87450	9.625	15.34	0.0419	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,634.84560	1,730.902	19.50	0.9875	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,130.40750	1,224.610	16.50	0.9709	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			4.94560	3.102	19.50	0.0125	0.00	0	300
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			10.32830	6.695	16.56	0.0286	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,140.22830	1,234.495	16.56	0.9714	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			10.15320	6.583	16.63	0.0281	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,150.05320	1,244.383	16.63	0.9719	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			10.50750	6.810	16.50	0.0291	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			390.39480	337.340	14.87	0.4507	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			444.39480	496.640	14.87	0.5493	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			386.19460	333.526	14.89	0.4470	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			450.19460	502.826	14.89	0.5530	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			382.03210	329.748	14.91	0.4433	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			456.03210	509.048	14.91	0.5567	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.89950	0.589	22.59	0.0010	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,971.79950	8,077.789	22.59	0.9990	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.88960	0.583	22.59	0.0010	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,981.78960	8,087.783	22.59	0.9990	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.87980	0.576	22.59	0.0010	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,991.77980	8,097.776	22.59	0.9990	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			962.20550	899.678	16.34	0.5486	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			725.50550	770.578	16.34	0.4514	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			957.29860	894.973	16.35	0.5467	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			730.59860	775.873	16.35	0.4533	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			967.12680	904.403	16.33	0.5505	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			720.42680	765.303	16.33	0.4495	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			993.32080	940.537	16.84	0.4915	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,142.42080	1,197.937	16.84	0.5085	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			989.30410	936.671	16.85	0.4901	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,148.40410	1,204.071	16.85	0.5099	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			985.30220	932.813	16.85	0.4886	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,154.40220	1,210.213	16.85	0.5114	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,147.77540	1,095.352	17.03	0.4924	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,373.97540	1,429.552	17.03	0.5076	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,143.86850	1,091.563	17.04	0.4912	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,380.06850	1,435.763	17.04	0.5088	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,151.70220	1,099.154	17.03	0.4937	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,367.90220	1,423.354	17.03	0.5063	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,851.72350	1,784.501	17.02	0.5617	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,559.62350	1,607.701	17.02	0.4383	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,847.37670	1,780.259	17.02	0.5608	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,565.27670	1,613.459	17.02	0.4392	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,856.07020	1,788.742	17.01	0.5626	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,553.97020	1,601.942	17.01	0.4374	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>28,151,971.00</b>	<b>1,677</b>	<b>207,133</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11830		0.11847			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12053		0.12077			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12280		0.12305			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12506		0.12531			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13392		0.13417			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			0.00450	0.005	33.32	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,153.10450	4,170.405	33.32	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	33.32	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,153.10010	5,170.400	33.32	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.16470	0.176	33.32	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,153.26470	3,170.576	33.32	0.9992	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,143.73950	1,119.856	15.33	0.8713	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			66.73950	67.356	15.33	0.1287	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			497.92460	490.739	17.71	0.5372	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			420.92460	438.239	17.71	0.4628	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			193.33140	193.045	19.78	0.2591	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,116.33140	1,140.545	19.78	0.7409	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			826.17800	825.695	18.89	0.5929	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			521.27800	545.695	18.89	0.4071	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			450.47870	457.567	20.50	0.3822	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,145.57870	1,177.567	20.50	0.6178	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,449.54350	1,429.925	16.84	0.8278	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			144.64350	149.925	16.84	0.1722	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			696.83460	705.984	20.55	0.4525	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,165.53460	1,199.984	20.55	0.5475	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			478.80310	494.226	22.96	0.3271	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,947.50310	1,988.226	22.96	0.6729	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,107.93550	1,106.650	19.02	0.6286	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			576.63550	600.650	19.02	0.3714	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,564.33390	1,602.482	19.93	0.5966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,147.73390	1,210.982	19.93	0.4034	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,206.05230	1,239.608	20.95	0.4925	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,789.45230	1,848.108	20.95	0.5075	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,990.09370	2,022.300	17.79	0.7191	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			573.49370	630.800	17.79	0.2809	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>199</b>
€ / R	On	18/09/2017	Foreign Exchange Future			15.46950		15.55740			0.0000	56,061,468.00	3,624	111,999
€ / R	On	27/09/2017	Foreign Exchange Future			15.49930		15.59160			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.59770		15.69320			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.70100		15.79680			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.76790		15.86470			0.0000	1,576,790.00	100	35,071
€ / R	On	27/12/2017	Foreign Exchange Future			15.79870		15.89560			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			15.91370		16.01110			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.06770		16.16600			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.36720		16.46600			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.67750		17.78450			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>57,638,258.00</b>	<b>3,724</b>	<b>160,578</b>
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.15930	0.148	31.36	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,922.75930	4,010.648	31.36	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.15990	0.147	31.22	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,902.75990	3,990.647	31.22	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			494.62580	415.880	12.66	0.8090	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			37.22580	46.380	12.66	0.1910	0.00	0	16,000
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.15960	0.148	31.29	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,912.75960	4,000.648	31.29	0.9995	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			96.20500	120.865	12.06	0.3479	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			377.80500	310.165	12.06	0.6521	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			206.43410	236.834	13.00	0.4018	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			479.63410	414.534	13.00	0.5982	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			289.09420	325.279	13.46	0.4140	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			575.89420	516.279	13.46	0.5860	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,756.47200	1,661.985	12.58	0.9484	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			21.77200	24.085	12.58	0.0516	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			71.11780	60.183	17.76	0.0885	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,266.41780	2,352.283	17.76	0.9115	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			70.45550	59.607	17.77	0.0877	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,275.75550	2,361.707	17.77	0.9123	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.34360	3.653	21.87	0.0062	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,549.64360	5,645.753	21.87	0.9938	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			71.78500	60.766	17.75	0.0893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,257.08500	2,342.866	17.75	0.9107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			371.09230	331.547	14.91	0.3855	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			706.39230	763.647	14.91	0.6145	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			840.12110	902.127	15.25	0.6637	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			314.82110	280.027	15.25	0.3363	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			944.17560	1,009.380	15.51	0.6966	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			278.87560	247.280	15.51	0.3034	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			262.49360	232.270	15.63	0.2880	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			997.79360	1,064.370	15.63	0.7120	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,883.75380	1,788.834	13.05	0.9558	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			19.05380	20.934	13.05	0.0442	0.00	0	18,000
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			377.94450	416.214	14.05	0.4277	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			653.54450	594.914	14.05	0.5723	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			499.23390	541.118	14.56	0.4510	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			710.33390	654.818	14.56	0.5490	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,234.21080	2,140.590	14.35	0.9115	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,496.70370	1,416.044	14.00	0.7899	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			190.70370	208.344	14.00	0.2101	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			599.41370	556.446	15.67	0.4321	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,489.11120	1,408.628	14.00	0.7879	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			193.11120	210.928	14.00	0.2121	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,504.31730	1,423.478	13.99	0.7918	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			188.31730	205.778	13.99	0.2082	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			68.21080	72.890	14.35	0.0885	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,356.14270	1,279.021	14.09	0.7516	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			240.14270	261.321	14.09	0.2484	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,320.47680	1,244.334	14.11	0.7411	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			254.47680	276.634	14.11	0.2589	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			933.41370	988.746	15.67	0.5679	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,402.95100	1,330.608	14.68	0.6829	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			446.95100	473.408	14.68	0.3171	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,415.58250	1,342.918	14.67	0.6865	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			439.58250	465.718	14.67	0.3135	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,409.25460	1,336.754	14.68	0.6847	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			443.25460	469.553	14.68	0.3153	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,992.52560	1,927.819	16.14	0.6283	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,068.02560	1,110.319	16.14	0.3717	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,987.82920	1,923.239	16.15	0.6272	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,073.32920	1,115.739	16.15	0.3728	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,983.14540	1,918.671	16.16	0.6262	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,078.64540	1,121.171	16.16	0.3738	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>270,801</b>
<b>Total € / R</b>												<b>57,638,258.00</b>	<b>3,724</b>	<b>431,379</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.30690		10.32130			0.0000	0.00	0	25,771
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.44100		10.45770			0.0000	0.00	0	6,910
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.45400		10.47070			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.57100		10.58780			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.69790		10.71430			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.20880		11.22640			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			0.13430	0.071	22.66	0.0005	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,848.83430	1,863.171	22.66	0.9995	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.13070	0.069	22.71	0.0005	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,858.83070	1,873.169	22.71	0.9995	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.12720	0.067	22.76	0.0005	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,868.82720	1,883.167	22.76	0.9995	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,453.84300	1,466.628	16.79	0.9118	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			40.87670	37.011	16.81	0.0869	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,463.17670	1,476.010	16.81	0.9131	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			42.21990	38.254	16.78	0.0895	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,444.51990	1,457.255	16.78	0.9105	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			41.54300	37.628	16.79	0.0882	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			612.83940	598.127	13.86	0.7267	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			142.13940	144.126	13.86	0.2733	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			605.96330	591.280	13.87	0.7224	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			145.26330	147.280	13.87	0.2776	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			619.76130	605.019	13.85	0.7310	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			139.06130	141.020	13.85	0.2690	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			203.79510	207.571	14.32	0.2820	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			784.64950	771.952	14.33	0.7147	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			206.84950	210.952	14.33	0.2853	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			798.57300	785.509	14.33	0.7211	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			200.77300	204.509	14.33	0.2789	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			791.59510	778.571	14.32	0.7180	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			642.33770	635.074	14.05	0.5838	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			428.03770	437.174	14.05	0.4162	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			637.25250	630.030	14.06	0.5808	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			432.95250	442.130	14.06	0.4192	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			647.45040	640.146	14.05	0.5867	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			423.15040	432.246	14.05	0.4133	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			735.92940	741.663	14.07	0.4269	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			951.41520	939.533	14.06	0.5769	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			725.01520	730.733	14.06	0.4231	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			946.86220	934.988	14.06	0.5750	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			730.46220	736.188	14.06	0.4250	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			942.32940	930.463	14.07	0.5731	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>34,181</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.38020		10.34760			0.0000	207,604.00	20	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.53620		10.50610			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.68480		10.65580			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.68480		10.65580			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>207,604.00</b>	<b>20</b>	<b>2,200</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.97930	1.728	16.84	0.0129	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			944.37930	911.528	16.84	0.9871	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.92830	1.682	16.93	0.0126	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			954.32830	921.482	16.93	0.9874	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			2.03210	1.777	16.75	0.0133	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			934.43210	901.577	16.75	0.9867	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			292.24020	300.102	13.15	0.5123	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			326.14020	303.902	13.15	0.4877	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			288.17090	295.523	13.16	0.5071	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			332.07090	309.323	13.16	0.4929	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			296.36070	304.735	13.14	0.5176	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			320.26070	298.535	13.14	0.4824	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			771.72980	790.588	13.46	0.7404	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			185.92980	175.788	13.46	0.2596	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			764.77050	783.519	13.46	0.7371	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			188.97050	178.719	13.46	0.2629	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			778.72600	797.688	13.46	0.7436	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			182.92600	172.888	13.46	0.2564	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			470.80990	481.406	14.27	0.4861	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			635.00990	616.606	14.27	0.5139	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			467.13200	477.620	14.29	0.4832	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			641.33200	622.820	14.29	0.5168	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			474.51190	485.220	14.26	0.4889	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			628.71190	610.420	14.26	0.5111	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>207,604.00</b>	<b>20</b>	<b>2,200</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.53220		13.61530			0.0000	0.00	0	4,008
CHF / R	On	18/12/2017	Foreign Exchange Future			13.80810		13.90090			0.0000	0.00	0	1,250
CHF / R	On	19/03/2018	Foreign Exchange Future			14.08570		14.18010			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.36160		14.45870			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.36130		15.46740			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,258</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			2.48400	1.352	22.92	0.0062	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,777.18400	1,859.152	22.92	0.9938	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			2.44060	1.325	22.97	0.0061	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	18/09/2017	Foreign Exchange Option	15.40	Put			1,787.14060	1,869.125	22.97	0.9939	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			2.52840	1.380	22.87	0.0063	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,767.22840	1,849.180	22.87	0.9937	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			438.85190	388.720	16.21	0.4460	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			567.95190	610.620	16.21	0.5540	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			434.93480	385.076	16.23	0.4429	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			574.03480	616.976	16.23	0.5571	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			442.80290	392.394	16.19	0.4491	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			561.90290	604.294	16.19	0.5509	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			707.81560	651.344	16.39	0.5092	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			677.71560	715.644	16.39	0.4908	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			703.50930	647.288	16.41	0.5069	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			683.40930	721.588	16.41	0.4931	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			712.14540	655.424	16.38	0.5115	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			672.04540	709.724	16.38	0.4885	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			820.00920	767.090	16.51	0.4978	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			891.30920	935.490	16.51	0.5022	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			816.06920	763.310	16.52	0.4960	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			897.36920	941.710	16.52	0.5040	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			812.14780	759.553	16.53	0.4942	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			903.44780	947.953	16.53	0.5058	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			995.93180	1,038.663	16.56	0.3832	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,732.37160	1,668.910	16.54	0.6192	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			984.97160	1,027.610	16.54	0.3808	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,727.84460	1,664.434	16.55	0.6180	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			990.44460	1,033.134	16.55	0.3820	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,723.33180	1,659.963	16.56	0.6168	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>5,258</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97250		1.97780			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98980		1.99570			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00560		2.01180			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.02070		2.02700			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00080		2.00830			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			7.04200	4.905	18.19	0.0173	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,729.04200	1,779.905	18.19	0.9827	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			5.97040	4.092	18.54	0.0145	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,827.97040	1,879.092	18.54	0.9855	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			8.21320	5.739	17.76	0.0203	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,630.21320	1,680.739	17.76	0.9797	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			886.03410	840.860	14.48	0.6160	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			429.03410	442.860	14.48	0.3840	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			829.82630	786.106	14.54	0.5908	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			472.82630	488.106	14.54	0.4092	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			944.80700	898.234	14.42	0.6410	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			387.80700	400.234	14.42	0.3590	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			506.34200	522.066	15.28	0.3292	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,363.93490	1,318.824	15.33	0.6537	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			545.93490	562.824	15.33	0.3463	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,305.35530	1,261.427	15.38	0.6365	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			587.35530	605.427	15.38	0.3635	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,424.34200	1,378.066	15.28	0.6708	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,177.11830	1,144.210	15.86	0.5292	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,107.11830	1,137.210	15.86	0.4708	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,134.06580	1,102.002	15.92	0.5155	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,164.06580	1,195.002	15.92	0.4845	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,221.59240	1,187.837	15.80	0.5431	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,051.59240	1,080.837	15.80	0.4569	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,898.62840	1,853.285	16.50	0.5626	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,615.62840	1,645.285	16.50	0.4374	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,853.94420	1,809.460	16.53	0.5537	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,670.94420	1,701.460	16.53	0.4463	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,944.25800	1,898.055	16.47	0.5716	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,561.25800	1,590.055	16.47	0.4284	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.08440		2.09590			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.12580		2.13810			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.16660		2.17940			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.20790		2.22030			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38980		2.40240			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			1,367.28060	1,256.922	16.19	0.9581	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			8.28060	12.922	16.19	0.0419	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,268.65900	1,160.569	15.88	0.9472	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			9.65900	16.568	15.88	0.0528	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,466.14570	1,354.065	16.50	0.9669	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			7.14570	10.065	16.50	0.0331	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,487.92360	1,386.182	14.41	0.7735	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			206.92360	228.182	14.41	0.2265	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,412.64940	1,313.092	14.44	0.7538	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			231.64940	255.092	14.44	0.2462	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,565.16460	1,461.355	14.39	0.7925	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			184.16460	203.355	14.39	0.2075	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,103.54100	1,169.091	16.30	0.5114	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,081.37020	1,015.100	16.13	0.5186	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			987.37020	1,049.100	16.13	0.4814	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,038.68230	974.340	16.21	0.5034	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,044.68230	1,108.340	16.21	0.4966	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			997.54100	935.091	16.30	0.4886	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,280.18450	1,342.782	16.26	0.4861	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,242.27860	1,182.454	16.33	0.5018	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,339.27860	1,403.454	16.33	0.4982	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,325.34460	1,262.352	16.19	0.5262	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,222.34460	1,283.352	16.19	0.4738	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,283.18450	1,221.782	16.26	0.5139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,565.04390	3,471.023	16.41	0.7301	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			941.04390	973.023	16.41	0.2699	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,498.87220	3,405.958	16.41	0.7230	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			974.87220	1,007.958	16.41	0.2770	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,438.47990	3,346.704	16.45	0.7156	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,014.47990	1,048.704	16.45	0.2844	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			1.66440		1.66800			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69210		1.69630			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.71830		1.72250			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.74320		1.74720			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84230		1.84610			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.61520	0.305	22.73	0.0013	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,720.61520	2,756.305	22.73	0.9987	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.53620	0.260	23.11	0.0011	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,820.53620	2,856.260	23.11	0.9989	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.46960	0.223	23.50	0.0009	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,920.46960	2,956.223	23.50	0.9991	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			315.92240	296.221	16.12	0.3203	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,052.92240	1,075.221	16.12	0.6797	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			292.54940	273.860	16.29	0.3000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,129.54940	1,152.860	16.29	0.7000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			341.19670	320.448	15.95	0.3417	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			978.19670	999.448	15.95	0.6583	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			745.67430	723.045	16.21	0.4822	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			920.67430	940.045	16.21	0.5178	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			708.60100	686.705	16.33	0.4638	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			983.60100	1,003.705	16.33	0.5362	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			784.61580	761.241	16.08	0.5010	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			859.61580	878.241	16.08	0.4990	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	18/06/2018	Foreign Exchange Option	1.76	Call			964.07630	944.299	16.46	0.5033	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,092.07630	1,112.299	16.46	0.4967	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			926.37650	907.124	16.57	0.4884	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,154.37650	1,175.124	16.57	0.5116	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,003.31220	983.006	16.36	0.5185	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,031.31220	1,051.006	16.36	0.4815	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,030.96790	2,005.356	16.84	0.6142	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,269.96790	1,282.356	16.84	0.3858	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,123.10420	2,096.935	16.67	0.6339	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,162.10420	1,173.935	16.67	0.3661	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,076.46700	2,050.582	16.76	0.6240	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,215.46700	1,227.582	16.76	0.3760	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			0.12610		0.12610			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12550		0.12500			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12510		0.12560			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12410		0.12530			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11360		0.11730			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			1.67160		1.67710			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69890		1.70500			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72540		1.73160			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.75170		1.75790			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86260		1.86930			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			9.31430		9.40270			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.43050		9.52240			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.54410		9.63720			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.65560		9.74920			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.10350		10.20560			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			1,188.18860	1,276.115	21.01	0.9968	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.95540	0.450	20.90	0.0034	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,168.25540	1,256.150	20.90	0.9966	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.92130	0.432	20.96	0.0033	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,178.22130	1,266.132	20.96	0.9967	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	10.59	Call			0.88860	0.415	21.01	0.0032	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			206.20030	173.530	15.53	0.3408	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			483.80030	543.030	15.53	0.6592	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			203.15010	170.859	15.55	0.3366	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			490.75010	550.359	15.55	0.6634	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			200.14120	168.226	15.58	0.3325	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			497.74120	557.726	15.58	0.6675	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			526.38760	477.029	15.28	0.5573	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			339.18760	382.929	15.28	0.4427	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			521.17730	472.153	15.29	0.5536	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			343.97730	388.053	15.29	0.4464	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			531.63920	481.943	15.27	0.5610	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			334.43920	377.843	15.27	0.4390	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			469.53060	429.883	14.90	0.4698	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			560.33060	614.283	14.90	0.5302	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			465.59880	426.222	14.91	0.4669	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			566.39880	620.622	14.91	0.5331	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			473.49640	433.577	14.88	0.4728	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			554.29640	607.977	14.88	0.5272	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			953.89060	896.663	15.04	0.5760	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			668.29060	713.163	15.04	0.4240	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			949.20660	892.171	15.05	0.5740	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			673.60660	718.671	15.05	0.4260	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			958.59580	901.176	15.03	0.5780	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			662.99580	707.676	15.03	0.4220	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			1.28300		1.28660			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29650		1.30020			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30770		1.31290			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.31990		1.32570			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33980		1.33820			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			834.00000	870.000		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			934.00000	970.000		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			734.00000	770.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			2.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	35.000		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			98.00000	135.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	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			198.00000	235.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			129.00000	77.000		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			29.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	23.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			71.00000	123.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			57.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	1.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			43.00000	101.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			157.00000	99.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			182.00000	198.000		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			82.00000	98.000		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			282.00000	298.000		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			1.28820		1.29280			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29210		1.29700			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29610		1.30100			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.30010		1.30490			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			1.18810		1.19220			0.0000	6,224,455.90	5,239	17
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19410		1.19840			0.0000	47,764.00	40	40
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20040		1.20480			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20680		1.21110			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>6,272,219.90</b>	<b>5,279</b>	<b>57</b>
<b>Total QUANTO € / \$</b>												<b>6,272,219.90</b>	<b>5,279</b>	<b>57</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,159.73000		23,255.31000			0.0000	0.00	0	0
RAIN	On	18/12/2017	Foreign Exchange Future			23,527.40000		23,633.95000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			23,891.76000		23,999.82000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.59110		9.61930			0.0000	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			9.73680		9.76860			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.88020		9.91230			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.02190		10.05300			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.59320		10.62660			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			91.67070	75.421	11.50	0.4261	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			112.37070	124.321	11.50	0.5739	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			87.50760	71.755	11.55	0.4106	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			118.20760	130.655	11.55	0.5894	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			95.98850	79.241	11.45	0.4418	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			106.68850	118.140	11.45	0.5582	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			272.89640	253.893	13.57	0.4745	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			314.29640	327.093	13.57	0.5255	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			268.83370	250.007	13.59	0.4692	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			320.23370	333.207	13.59	0.5308	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			277.01490	257.835	13.54	0.4799	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			308.41490	321.035	13.54	0.5201	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			403.27870	385.431	14.49	0.4915	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			450.97870	465.231	14.49	0.5085	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			399.20250	381.480	14.50	0.4878	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			456.90250	471.280	14.50	0.5122	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			407.39490	389.422	14.47	0.4951	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			445.09490	459.222	14.47	0.5049	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			497.94120	482.005	14.52	0.5020	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			544.94120	560.105	14.52	0.4980	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			493.88490	478.041	14.54	0.4990	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			550.88490	566.141	14.54	0.5010	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			502.03160	486.000	14.51	0.5050	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			539.03160	554.100	14.51	0.4950	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,164.46110	1,139.263	14.75	0.6521	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			537.86110	546.063	14.75	0.3479	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,158.86690	1,133.694	14.75	0.6502	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			542.26690	550.494	14.75	0.3498	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,170.07580	1,144.853	14.75	0.6540	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			533.47580	541.653	14.75	0.3460	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			3.75170		3.76910			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.71200		3.72860			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.67110		3.68750			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
TRY / R	On	18/06/2018	Foreign Exchange Future			3.63320		3.64970			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.51230		3.52700			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			221.19330	204.308	15.18	0.9511	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			2.09330	2.608	15.18	0.0489	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			211.46630	194.648	14.94	0.9449	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			2.36630	2.948	14.94	0.0551	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			230.96980	214.030	15.45	0.9563	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			1.86980	2.330	15.45	0.0437	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			95.33190	86.473	12.29	0.4688	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			106.73190	114.473	12.29	0.5312	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			90.50590	82.385	12.33	0.4532	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			111.90590	120.385	12.33	0.5468	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			100.31410	90.717	12.26	0.4846	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			101.71410	108.717	12.26	0.5154	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			245.33280	233.501	13.73	0.6789	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			77.83280	82.401	13.73	0.3211	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			238.64660	226.850	13.70	0.6690	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			81.14660	85.750	13.70	0.3310	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			252.11760	240.250	13.75	0.6885	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			74.61760	79.150	13.75	0.3115	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			179.62210	171.205	14.54	0.4949	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			199.92210	208.005	14.54	0.5051	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			188.42360	179.745	14.51	0.5116	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			188.72360	196.545	14.51	0.4884	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			183.98020	175.434	14.52	0.5033	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			194.28020	202.234	14.52	0.4967	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			286.48920	278.036	15.06	0.5358	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			279.48920	285.736	15.06	0.4642	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			281.75780	273.624	15.07	0.5302	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			284.75780	291.324	15.07	0.4698	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			277.07990	269.269	15.07	0.5246	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			290.07990	296.969	15.07	0.4754	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			1.41330		1.42000			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38650		1.39340			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36460		1.37130			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34480		1.35260			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23460		1.23570			0.0000	0.00	0	0
<b>Total ZMW / R Future</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 ZMW / R									0.00	0	0
Total Futures									1 724 351 419.10	135,687	1,904,349
Total Options									61 823 577.91	103,858	3,151,672
Grand Total:									1,786,174,997.01	239,545	5,056,021