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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/09/2017 Foreign Exchange Future			13.16630		13.03590			0.0000	7,453,587,259.30	566,111	633,483
\$ / R On 22/09/2017 Foreign Exchange Future			13.17470		13.04430			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.18300		13.05240			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.18500		13.05440			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.18710		13.05640			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.18910		13.05850			0.0000	0.00	0	1,801
\$ / R On 06/10/2017 Foreign Exchange Future			13.20360		13.07260			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.21800		13.08680			0.0000	0.00	0	90
\$ / R On 23/10/2017 Foreign Exchange Future			13.23860		13.10700			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.24680		13.11510			0.0000	0.00	0	913
\$ / R On 09/11/2017 Foreign Exchange Future			13.27350		13.14130			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.28170		13.14940			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.31210		13.17930			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.31620		13.18320			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.34650		13.21310			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.35260		13.21900			0.0000	7,952,728,444.40	595,594	708,980
\$ / R On 22/12/2017 Foreign Exchange Future			13.36070		13.22700			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.37090		13.23700			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.38300		13.24890			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.39720		13.26290			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.44180		13.30670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.44380		13.30870			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.46810		13.33270			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.47220		13.33660			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.53690		13.40030			0.0000	94,325,119.20	6,968	123,212
\$ / R	On	25/04/2018	Foreign Exchange Future			13.61030		13.47280			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.64200		13.50410			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.65000		13.51200			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.71730		13.57850			0.0000	13,717,300.00	1,000	102,100
\$ / R	On	02/07/2018	Foreign Exchange Future			13.74460		13.60550			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.77980		13.64020			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.82660		13.68640			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.89490		13.75430			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.01040		13.87040			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.07320		13.93360			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.19680		14.05790			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.26370		14.12510			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.44200		14.30450			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.28170		15.14050			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.39230		15.25030			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.50780		15.36490			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>15,514,358,122.90</b>	<b>1,169,673</b>	<b>1,851,316</b>
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Put			25.10890	10.494	15.76	0.0921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.85	Call			211.00890	326.794	15.76	0.9079	0.00	0	350
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			0.02470	0.036	33.72	0.0003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			2,064.12470	1,933.736	33.72	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call			498.91880	627.533	18.62	0.9877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put			3.01880	1.233	18.62	0.0123	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call			126.33780	228.297	14.74	0.8223	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put			50.43780	21.997	14.74	0.1777	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Put			97.68800	44.536	13.72	0.3209	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.07	Call			63.58800	140.836	13.72	0.6791	0.00	0	30,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			39.84960	88.186	12.98	0.5355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			153.94960	71.886	12.98	0.4645	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,704.13920	1,573.765	29.40	0.9995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			0.03920	0.065	29.40	0.0005	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Call			12.11250	29.305	15.17	0.2203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.35	Put			326.21250	213.005	15.17	0.7797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			21.93660	51.320	14.08	0.3533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			236.03660	135.020	14.08	0.6467	0.00	0	25,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			449.83770	327.861	16.60	0.8854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			5.73770	14.161	16.60	0.1146	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put			392.16360	273.473	15.94	0.8446	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call			8.06360	19.773	15.94	0.1554	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			34.68710	14.736	15.29	0.1250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			170.58710	281.036	15.29	0.8750	0.00	0	400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		489.13610	617.621	18.53	0.9868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		3.23610	1.321	18.53	0.0132	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		864.72430	735.293	21.00	0.9859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		0.62430	1.593	21.00	0.0141	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		786.32720	916.514	21.70	0.9978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		0.42720	0.214	21.70	0.0022	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		193.68500	101.226	13.53	0.5610	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		29.58500	67.526	13.53	0.4390	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		616.40640	489.396	18.46	0.9515	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		2.30640	5.696	18.46	0.0485	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,214.22490	1,083.993	24.13	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		0.12490	0.293	24.13	0.0027	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		776.35570	906.526	21.59	0.9977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		0.45570	0.226	21.59	0.0023	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		775.09190	646.264	20.19	0.9777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		0.99190	2.564	20.19	0.0223	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		138.95010	63.989	13.17	0.4259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		44.85010	100.289	13.17	0.5741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		440.48060	568.165	18.07	0.9817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		4.58060	1.865	18.07	0.0183	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		964.48210	834.657	21.89	0.9914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		0.38210	0.957	21.89	0.0086	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		904.61140	774.996	21.35	0.9885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		0.51140	1.296	21.35	0.0115	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,464.31380	3,333.884	60.06	0.9993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.21380	0.184	60.06	0.0007	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		420.89460	300.424	16.27	0.8665	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		6.79460	16.724	16.27	0.1335	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		2.55620	6.319	18.24	0.0536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		596.65620	470.019	18.24	0.9464	0.00	0	143,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		1.79310	4.415	19.01	0.0379	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		665.89310	538.115	19.01	0.9621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		836.20980	966.462	22.24	0.9984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		0.30980	0.162	22.24	0.0016	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,514.15440	1,383.798	27.12	0.9991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		0.05440	0.098	27.12	0.0009	0.00	0	1,084
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,294.19020	1,163.907	24.84	0.9981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		0.09020	0.207	24.84	0.0019	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		280.37920	172.522	14.63	0.7196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		16.27920	38.822	14.63	0.2804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,464.16000	1,333.811	26.52	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		0.06000	0.111	26.52	0.0010	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,964.12760	1,833.742	32.52	0.9997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		0.02760	0.042	32.52	0.0003	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		765.14560	636.406	20.10	0.9765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		1.04560	2.706	20.10	0.0235	0.00	0	10,000

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	13.14	Call		42.28000	94.143	13.08	0.5550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		146.38000	67.843	13.08	0.4450	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		253.93160	373.747	16.22	0.9327	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		18.03160	7.447	16.22	0.0673	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,684.14040	1,553.768	29.16	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		0.04040	0.068	29.16	0.0006	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		469.23270	346.384	16.82	0.8965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		5.13270	12.684	16.82	0.1035	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,964.16040	2,833.743	47.26	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		0.06040	0.043	47.26	0.0002	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		538.18630	667.237	18.99	0.9906	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		2.28630	0.937	18.99	0.0094	0.00	0	91,184
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,964.52640	3,834.192	72.86	0.9984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.42640	0.492	72.86	0.0016	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		0.06380	0.119	26.16	0.0011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,434.16380	1,303.819	26.16	0.9989	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,035.98930	1,166.356	24.40	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		0.08930	0.056	24.40	0.0006	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		99.99920	194.874	14.37	0.7776	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		64.09920	28.574	14.37	0.2224	0.00	0	38,100
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,964.13490	4,833.767	75.43	0.9998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.03490	0.067	75.43	0.0002	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,164.25430	1,034.068	23.68	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		0.15430	0.368	23.68	0.0033	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,994.49700	3,864.217	73.63	0.9984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		0.39700	0.517	73.63	0.0016	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		0.14170	0.336	23.86	0.0030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,184.24170	1,054.036	23.86	0.9970	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,654.14240	1,523.772	28.80	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		0.04240	0.072	28.80	0.0006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,964.10000	986,833.700	75.43	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	75.43	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,364.27250	3,233.844	57.50	0.9994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		0.17250	0.144	57.50	0.0006	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		9.04860	22.119	15.72	0.1718	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		373.14860	255.819	15.72	0.8282	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1.36530	3.445	19.55	0.0298	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		715.46530	587.145	19.55	0.9702	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		298.77050	421.572	16.68	0.9511	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		12.87050	5.272	16.68	0.0489	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,764.47510	3,634.046	67.74	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		0.37510	0.346	67.74	0.0012	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		0.17380	0.309	75.43	0.0010	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,334.27380	4,204.009	75.43	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1.29380	3.281	19.66	0.0284	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		725.39380	596.981	19.66	0.9716	0.00	0	960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			0.09390	0.216	24.75	0.0020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,284.19390	1,153.916	24.75	0.9980	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.16960	0.302	75.43	0.0010	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,344.26960	4,214.002	75.43	0.9990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.16540	0.295	75.43	0.0009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,354.26540	4,223.995	75.43	0.9991	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			550.77430	678.026	17.14	0.9754	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			6.47430	3.326	17.14	0.0246	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			27.11010	14.185	15.85	0.0920	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			321.41010	438.885	15.85	0.9080	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			323.08620	227.233	14.21	0.6555	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			45.48620	80.233	14.21	0.3445	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			471.17000	361.735	14.99	0.7851	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			25.57000	46.735	14.99	0.2149	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,075.60000	3,945.184	41.09	0.9993	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.00000	0.184	41.09	0.0007	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			218.32980	144.014	13.84	0.4867	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			94.72980	151.114	13.84	0.5133	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			128.99610	82.042	13.87	0.3232	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			167.49610	251.142	13.87	0.6768	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			403.24840	307.968	14.58	0.6500	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			75.84840	111.568	14.58	0.3500	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			431.87410	542.499	12.50	0.9041	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			39.27410	18.899	12.50	0.0959	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			326.07610	243.770	13.95	0.5387	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			132.87610	181.770	13.95	0.4613	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,711.25710	1,583.654	18.77	0.9620	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			8.25710	12.254	18.77	0.0380	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			937.10200	821.571	16.59	0.8391	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			44.10200	60.171	16.59	0.1609	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,029.89470	913.190	16.99	0.8482	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			44.99470	59.990	16.99	0.1518	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			356.91720	442.646	13.54	0.7105	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			161.81720	115.846	13.54	0.2895	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			515.97760	422.045	14.97	0.6324	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			131.07760	168.845	14.97	0.3676	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,335.65210	4,204.194	27.99	0.9973	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.75210	0.994	27.99	0.0027	0.00	0	60
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			432.35720	350.152	14.53	0.5336	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			213.65720	263.652	14.53	0.4664	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			924.48570	815.054	16.39	0.7676	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			93.88570	116.754	16.39	0.2324	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,561.57960	4,428.834	21.95	0.9976	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.87960	0.934	21.95	0.0024	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			557.17640	471.148	15.15	0.5668	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			236.47640	283.248	15.15	0.4332	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	30/11/2017	Foreign Exchange Option	12.75	Call			593.57880	687.539	13.73	0.7630	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			160.37880	121.340	13.73	0.2370	4,246,882.50	35,000	147,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			581.72230	494.747	15.28	0.5754	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			234.92230	280.947	15.28	0.4246	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			600.86740	516.580	15.47	0.5540	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			283.96740	333.080	15.47	0.4460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,074.73690	1,192.341	13.49	0.9098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			55.73690	39.741	13.49	0.0902	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.85010	3.521	20.46	0.0079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,083.85010	3,950.921	20.46	0.9921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.80260	3.457	20.46	0.0077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,093.80260	3,960.857	20.46	0.9923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			657.72590	749.896	14.01	0.7514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			188.72590	147.296	14.01	0.2486	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			2.89830	3.586	20.46	0.0080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,073.89830	3,940.986	20.46	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			653.39660	566.746	15.67	0.5747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			272.39660	319.346	15.67	0.4253	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			393.54580	329.326	14.77	0.4248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			412.54580	481.926	14.77	0.5752	0.00	0	4,020
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			651.33860	743.005	14.02	0.7477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			192.33860	150.405	14.02	0.2523	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,109.21330	1,228.066	13.45	0.9178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			50.21330	35.466	13.45	0.0822	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			79.02990	96.141	18.62	0.1515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,660.02990	1,543.541	18.62	0.8485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			97.49910	117.250	18.17	0.1810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,478.49910	1,364.650	18.17	0.8190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,300.70420	1,189.933	17.68	0.7845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			119.70420	142.533	17.68	0.2155	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			422.83800	354.841	14.85	0.4446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			391.83800	457.441	14.85	0.5554	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			802.29130	708.014	16.18	0.6389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			221.29130	260.613	16.18	0.3611	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,505.45860	1,391.310	18.25	0.8237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			94.45860	113.910	18.25	0.1763	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,319.99040	2,195.427	20.01	0.9196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			38.99040	48.027	20.01	0.0804	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			366.59680	304.846	14.68	0.4049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			435.59680	507.446	14.68	0.5951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			459.66650	534.014	14.60	0.6151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			340.66650	281.414	14.60	0.3849	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			197.41750	233.168	16.47	0.3292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			888.41750	790.568	16.47	0.6708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			421.64520	492.009	14.73	0.5832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			382.64520	319.409	14.73	0.4168	0.00	0	16,000

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	13.21	Call			408.32490	476.947	14.78	0.5712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			399.32490	334.347	14.78	0.4288	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			245.48260	288.468	15.92	0.3922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			726.48260	635.868	15.92	0.6078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			909.49200	1,019.951	13.66	0.8625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			90.49200	67.351	13.66	0.1375	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			335.44000	391.234	15.15	0.4973	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			516.44000	438.634	15.15	0.5027	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			583.29400	500.914	15.41	0.5396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			302.29400	353.514	15.41	0.4604	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			723.94110	821.921	13.88	0.7867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			154.94110	119.321	13.88	0.2133	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,948.44290	1,827.698	19.23	0.8857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			57.44290	70.298	19.23	0.1143	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,957.86260	1,837.002	19.25	0.8868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			56.86260	69.602	19.25	0.1132	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,066.18690	1,183.468	13.50	0.9078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			57.18690	40.868	13.50	0.0922	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,487.81400	1,617.519	14.27	0.9628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			18.81400	14.919	14.27	0.0372	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			510.92810	590.338	14.43	0.6549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			291.92810	237.738	14.43	0.3451	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			831.83050	938.194	13.75	0.8342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			112.83050	85.594	13.75	0.1658	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			449.91520	523.260	14.63	0.6071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			350.91520	290.660	14.63	0.3929	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,954.54040	3,821.860	20.51	0.9903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.54040	4.460	20.51	0.0097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,036.74180	2,908.456	20.90	0.9619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			15.74180	21.056	20.90	0.0381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,845.26240	1,725.886	19.02	0.8737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			64.26240	78.486	19.02	0.1263	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			154.11740	182.943	17.07	0.2680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,085.11740	980.343	17.07	0.7320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,251.20140	1,374.445	13.31	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			32.20140	21.844	13.31	0.0550	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			400.00250	467.112	14.82	0.5633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			411.00250	344.512	14.82	0.4367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,914.78530	3,782.192	20.53	0.9896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.78530	4.792	20.53	0.0104	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			149.46720	177.495	17.14	0.2611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,110.46720	1,004.896	17.14	0.7389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,984.36840	3,851.625	20.50	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.36840	4.225	20.50	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			108.39930	129.204	17.93	0.1975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,389.39930	1,276.604	17.93	0.8025	0.00	0	2,055

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	18.06	Put		4,841.76160	4,708.340	20.44	0.9977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		0.76160	0.940	20.44	0.0023	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		163.89580	194.377	16.92	0.2823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,034.89580	931.777	16.92	0.7177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		4,024.15120	3,891.329	20.49	0.9913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		3.15120	3.929	20.49	0.0087	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		105.00180	125.481	18.00	0.1924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,416.00180	1,302.881	18.00	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,607.32750	3,475.630	20.66	0.9832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		6.32750	8.230	20.66	0.0168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,340.75120	3,210.293	20.77	0.9751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		9.75120	12.893	20.77	0.0249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		353.31770	411.507	15.02	0.5164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		484.31770	408.907	15.02	0.4836	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		179.82840	212.973	16.70	0.3050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		960.82840	860.373	16.70	0.6950	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		22.50640	30.226	21.00	0.0520	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,803.50640	2,677.626	21.00	0.9480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		342.48260	399.228	15.10	0.5049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		503.48260	426.628	15.10	0.4951	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		591.12320	509.816	15.57	0.5345	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		318.12320	370.516	15.57	0.4655	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,794.07810	4,660.452	20.24	0.9972	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		1.07810	1.152	20.24	0.0028	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		694.04600	607.747	15.95	0.5754	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		291.04600	338.647	15.95	0.4246	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		557.97090	481.228	15.51	0.4993	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		376.87090	434.228	15.51	0.5007	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,728.48930	1,614.694	18.90	0.8221	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		111.38930	131.894	18.90	0.1779	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		493.72750	565.100	15.25	0.5849	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		430.82750	367.900	15.25	0.4151	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,621.09300	1,509.350	18.68	0.8048	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		123.99300	146.550	18.68	0.1952	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		538.67810	609.248	15.73	0.5717	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		501.97810	437.448	15.73	0.4283	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		547.53050	618.870	15.70	0.5779	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		490.83050	427.070	15.70	0.4221	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		518.93490	453.254	15.78	0.4375	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		525.63490	595.054	15.78	0.5625	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		485.66380	549.808	15.95	0.5322	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		578.96380	508.008	15.95	0.4678	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,306.38660	2,187.487	20.06	0.8620	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		95.08660	111.287	20.06	0.1380	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		438.55130	378.792	15.55	0.3909	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		597.25130	672.592	15.55	0.6091	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,158.38910	1,062.864	17.66	0.6575	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			291.08910	330.964	17.66	0.3425	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,144.06180	1,049.249	17.64	0.6510	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			300.66180	341.449	17.64	0.3490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,228.50230	2,116.203	19.85	0.8062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			168.80230	193.103	19.85	0.1938	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			636.05650	707.766	16.30	0.5629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			615.75650	550.866	16.30	0.4371	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			570.39100	508.271	16.18	0.4167	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,170.89460	4,046.019	23.66	0.9243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			62.14270	73.419	23.62	0.0762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,151.84270	4,026.519	23.62	0.9238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			191.54820	218.667	19.56	0.2160	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,024.13060	938.890	17.37	0.5825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			424.43060	475.790	17.37	0.4175	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			61.66700	73.169	23.64	0.0760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,161.36700	4,036.269	23.64	0.9240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			61.19460	72.919	23.66	0.0757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			110.95780	126.833	20.84	0.1329	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,194.09180	1,302.068	15.12	0.8065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			193.79180	165.168	15.12	0.1935	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,826.02280	1,720.709	19.19	0.7513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			226.32280	257.609	19.19	0.2487	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,051.24820	1,941.767	19.56	0.7840	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			959.67040	876.922	17.21	0.5632	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			378.40710	424.536	17.69	0.3809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,158.10710	1,067.636	17.69	0.6191	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			687.70410	617.948	16.49	0.4673	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			588.00410	654.848	16.49	0.5327	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,870.65780	2,749.933	20.84	0.8671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			121.18040	139.312	20.61	0.1448	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,264.32430	2,151.498	19.90	0.8104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			164.62430	188.398	19.90	0.1896	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			627.65900	698.683	16.33	0.5578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			627.35900	561.783	16.33	0.4422	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			449.97040	503.822	17.21	0.4368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			449.65380	395.727	15.82	0.3570	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,123.00810	1,227.915	15.19	0.7844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			222.70810	191.015	15.19	0.2156	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,505.37270	1,627.068	15.02	0.8799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			105.07270	90.168	15.02	0.1201	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,720.88040	2,602.412	20.61	0.8552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			239.91670	272.787	19.06	0.2611	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,920.53280	1,813.383	19.35	0.7657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			210.83280	240.283	19.35	0.2343	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			693.20270	769.438	16.10	0.5962	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	13.25	Put		542.90270	482.538	16.10	0.4038	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		779.95380	862.627	15.82	0.6430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		670.69100	745.171	16.18	0.5833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		816.16960	901.380	15.71	0.6614	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		415.86960	364.480	15.71	0.3386	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,490.70990	2,374.856	20.26	0.8344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		141.00990	161.756	20.26	0.1656	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,749.61670	1,645.887	19.06	0.7389	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,821.07810	1,719.959	19.06	0.7179	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		293.87810	330.259	19.06	0.2821	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,524.81550	2,412.126	20.17	0.8077	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		187.61550	212.426	20.17	0.1923	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,339.01060	1,249.103	17.98	0.6171	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		443.11060	491.103	17.98	0.3829	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,263.48070	1,176.492	17.80	0.5975	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		475.48070	526.492	17.80	0.4025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		367.15630	406.823	19.03	0.3046	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		136.96550	152.419	23.01	0.1218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,248.46550	4,125.119	23.01	0.8782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,230.04840	2,125.657	19.49	0.7367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		308.54840	342.957	19.49	0.2633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		741.40950	811.189	16.83	0.5327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		862.90950	793.889	16.83	0.4673	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		136.59210	152.010	23.03	0.1215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,258.09210	4,134.710	23.03	0.8785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		135.82820	151.604	23.05	0.1211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,267.32820	4,144.304	23.05	0.8789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,008.74780	2,893.174	20.63	0.8147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		207.24780	230.474	20.63	0.1853	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,904.08400	1,805.428	18.99	0.6916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		372.58400	412.728	18.99	0.3084	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		764.29510	835.718	16.74	0.5445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		825.79510	758.418	16.74	0.4555	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,030.72240	1,119.110	15.85	0.6663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		502.22240	451.810	15.85	0.3337	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,364.95730	1,471.914	15.40	0.7760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		286.45730	254.614	15.40	0.2240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,599.16060	2,734.774	13.55	0.9729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		20.66060	17.474	13.55	0.0271	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,056.99270	1,146.874	15.78	0.6768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		478.49270	429.574	15.78	0.3232	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		1,728.28360	1,846.926	14.83	0.8639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		149.78360	129.626	14.83	0.1361	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,078.44650	1,170.777	15.75	0.6851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		459.94650	413.477	15.75	0.3149	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,928.65630	1,829.523	19.03	0.6954	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	02/07/2018	Foreign Exchange Option	13.98	Put		1,049.93050	974.605	17.24	0.5132	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		675.43050	739.205	17.24	0.4868	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		939.86520	870.371	16.98	0.4725	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		780.06520	850.171	16.98	0.5275	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,514.66940	1,428.292	18.10	0.5932	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		581.06940	634.892	18.10	0.4068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,369.00140	1,471.368	15.84	0.7158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		464.70140	426.468	15.84	0.2842	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,773.51020	2,913.616	12.46	0.9730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		19.21020	18.716	12.46	0.0270	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,916.91040	1,824.130	18.76	0.6408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		531.21040	579.029	18.76	0.3592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,591.94550	1,702.120	15.59	0.7744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		337.64550	307.220	15.59	0.2256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,746.43050	2,641.474	19.98	0.7406	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		360.73050	396.374	19.98	0.2594	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,600.09880	2,497.165	19.78	0.7259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		384.39880	422.065	19.78	0.2741	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		0.00000	2,556.342	19.86	0.7321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		0.00000	411.242	19.86	0.2679	1,274,849.58	3,100	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,304.03440	1,403.859	15.92	0.6968	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		509.73440	468.959	15.92	0.3032	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		594.33130	646.961	18.36	0.3944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,690.03130	1,602.061	18.36	0.6056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		0.00000	1,600.277	15.70	0.7497	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		0.00000	355.377	15.70	0.2503	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,519.21380	1,627.009	15.67	0.7564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		374.91380	342.109	15.67	0.2436	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		592.00550	644.465	18.37	0.3931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,697.70550	1,609.565	18.37	0.6069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		589.69070	641.975	18.39	0.3919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,705.39070	1,617.075	18.39	0.6081	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,706.28520	1,621.756	18.48	0.5774	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		716.68520	772.156	18.48	0.4226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		725.90960	779.491	18.80	0.4105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,882.30960	1,796.291	18.80	0.5895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		730.70460	784.586	18.78	0.4127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,867.10460	1,781.386	18.78	0.5873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		728.30210	782.036	18.79	0.4116	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,874.70210	1,788.836	18.79	0.5884	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,890.87680	1,807.936	18.82	0.5647	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		848.77680	904.736	18.82	0.4353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		856.83680	911.026	19.07	0.4244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,061.73680	1,977.326	19.07	0.5756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		861.72220	916.188	19.04	0.4264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,046.62220	1,962.488	19.04	0.5736	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	18/03/2019	Foreign Exchange Option	15.32	Call			859.27160	913.602	19.05	0.4254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,054.17160	1,969.902	19.05	0.5746	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,328.22140	1,398.030	18.01	0.5546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,403.72140	1,336.030	18.01	0.4454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,335.59230	1,405.369	17.99	0.5568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,391.09230	1,323.369	17.99	0.4432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,331.90470	1,401.690	18.00	0.5557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,397.40470	1,329.690	18.00	0.4443	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,886.26660	1,963.316	19.02	0.5718	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,915.76660	1,851.616	19.02	0.4282	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,882.66510	1,959.550	19.02	0.5710	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,922.16510	1,857.850	19.02	0.4290	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,889.88660	1,967.100	19.01	0.5726	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,909.38660	1,845.400	19.01	0.4274	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,040.37460	1,974.895	19.18	0.4337	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,920.67460	1,997.195	19.18	0.5663	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,034.96780	2,114.259	19.19	0.5774	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,030.06780	1,966.459	19.19	0.4226	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,042.27430	2,121.802	19.18	0.5789	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,017.37430	1,954.002	19.18	0.4211	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,038.59080	2,118.021	19.19	0.5781	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,023.69080	1,960.221	19.19	0.4219	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,521,732.08</b>	<b>38,100</b>	<b>3,211,291</b>
<b>Total \$ / R</b>												<b>15,519,879,854.98</b>	<b>1,207,773</b>	<b>5,062,607</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.16630		13.03590			0.0000	618,816.10	47	245
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.35260		13.21900			0.0000	267,052.00	20	573
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.53690		13.40030			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.71730		13.57850			0.0000	0.00	0	172
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.44200		14.30450			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>885,868.10</b>	<b>67</b>	<b>997</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			2.35120	3.402	34.32	0.0003	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			211,412.35120	198,373.402	34.32	0.9997	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			2.32850	3.358	34.44	0.0003	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			212,412.32850	199,373.358	34.44	0.9997	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			2.37440	3.446	34.20	0.0003	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			210,412.37440	197,373.446	34.20	0.9997	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			23,306.08280	27,418.006	16.05	0.3764	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			76,406.08280	67,158.006	16.05	0.6236	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			23,065.59350	27,140.985	16.08	0.3733	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			77,165.59350	67,880.985	16.08	0.6267	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			23,549.17090	27,697.663	16.03	0.3795	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			75,649.17090	66,437.663	16.03	0.6205	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			50,928.60680	56,872.000	16.87	0.4797	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			82,898.60680	75,182.000	16.87	0.5203	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			50,597.20960	56,510.007	16.89	0.4774	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			83,567.20960	75,820.007	16.89	0.5226	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			51,262.21670	57,236.324	16.85	0.4821	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			82,232.21670	74,546.324	16.85	0.5179	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			66,008.53680	72,375.828	17.17	0.4889	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			101,158.53680	93,645.828	17.17	0.5111	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			65,677.46650	72,018.839	17.19	0.4871	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			101,827.46650	94,288.839	17.19	0.5129	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			66,341.86530	72,735.158	17.16	0.4908	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			100,491.86530	93,005.158	17.16	0.5092	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			133,190.46690	140,168.986	18.00	0.5557	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			139,740.46690	132,968.986	18.00	0.4443	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			132,822.14100	139,803.031	18.01	0.5546	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			140,372.14100	133,603.031	18.01	0.4454	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			133,559.23480	140,536.931	17.99	0.5568	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			139,109.23480	132,336.931	17.99	0.4432	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>885,868.10</b>	<b>67</b>	<b>997</b>
£ / R	On 18/09/2017	Foreign Exchange Future				17.43670		17.30400			0.0000	3,012,869,956.30	172,789	64,831
£ / R	On 31/10/2017	Foreign Exchange Future				17.57810		17.44390			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future				17.73230		17.59580			0.0000	3,010,465,767.90	169,773	170,469
£ / R	On 19/03/2018	Foreign Exchange Future				18.02920		17.88800			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				18.32040		18.17530			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				18.60900		18.45990			0.0000	0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future				19.50460		19.35390			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>6,023,335,724.20</b>	<b>342,562</b>	<b>240,800</b>
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			9.90310	6.102	20.65	0.0361	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			613.90310	742.802	20.65	0.9639	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			513.13050	395.144	17.93	0.8345	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			17.13050	31.844	17.93	0.1655	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Put			1,197.49630	1,066.133	23.58	0.9834	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			694.44630	569.263	19.53	0.9123	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Call			1.49630	2.833	23.58	0.0166	0.00	0	300
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			8.14690	15.405	19.61	0.0848	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			704.14690	578.705	19.61	0.9152	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			7.85900	14.869	19.70	0.0820	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			713.85900	588.169	19.70	0.9180	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			8.44630	15.963	19.53	0.0877	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			585.00580	678.119	15.08	0.7099	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			221.10580	180.019	15.08	0.2901	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			578.74660	671.405	15.09	0.7061	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			224.84660	183.305	15.09	0.2939	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	31/10/2017	Foreign Exchange Option	17.07	Call			591.30400	684.871	15.07	0.7136	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			217.40400	176.771	15.07	0.2864	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.94560	1.132	23.07	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,545.14560	7,408.832	23.07	0.9981	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.93470	1.119	23.07	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,555.13470	7,418.819	23.07	0.9981	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.92390	1.106	23.07	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,565.12390	7,428.806	23.07	0.9981	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,216.43280	1,311.248	16.82	0.6706	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			548.43280	502.048	16.82	0.3294	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,210.72500	1,305.330	16.83	0.6688	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			552.72500	506.130	16.83	0.3312	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,222.16030	1,317.187	16.81	0.6724	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			544.16030	497.987	16.81	0.3276	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,216.57690	1,306.731	17.12	0.5924	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			931.27690	876.331	17.12	0.4076	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,211.81810	1,301.793	17.12	0.5910	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			936.51810	881.393	17.12	0.4090	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,207.08100	1,296.871	17.13	0.5895	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			941.78100	886.471	17.13	0.4105	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,366.01390	1,459.397	17.23	0.5789	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,156.11390	1,100.397	17.23	0.4211	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,361.49440	1,454.725	17.23	0.5777	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,161.59440	1,105.725	17.23	0.4223	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,370.53920	1,464.090	17.22	0.5801	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,150.63920	1,095.090	17.22	0.4199	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,081.82560	2,177.267	16.97	0.6242	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,357.92560	1,302.667	16.97	0.3758	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,077.06180	2,172.395	16.98	0.6233	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,363.16180	1,307.795	16.98	0.3767	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,086.59960	2,182.159	16.97	0.6251	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,352.69960	1,297.559	16.97	0.3749	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>6,023,335,724.20</b>	<b>342,562</b>	<b>241,800</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11915		0.11864			0.0000	0.00	0	84
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12133		0.12081			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12362		0.12307			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12589		0.12532			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13470		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			0.00000	0.000	52.77	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,136.50000	4,085.400	52.77	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	52.77	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	0.17	Put			5,136.50000	5,085.400	52.77	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.00390	0.019	52.77	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,136.50390	3,085.419	52.77	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,121.05220	1,159.252	13.24	0.9303	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			39.95220	26.052	13.24	0.0697	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			452.50800	474.718	16.40	0.5688	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			371.40800	341.518	16.40	0.4312	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			158.29300	165.910	18.68	0.2506	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,077.19300	1,032.710	18.68	0.7494	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			794.15210	823.769	18.02	0.6159	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			487.15210	462.069	18.02	0.3841	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			422.16030	441.337	19.78	0.3879	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,115.16030	1,079.637	19.78	0.6121	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,427.99770	1,466.730	15.89	0.8606	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			120.99770	105.030	15.89	0.1394	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			675.20560	697.752	19.97	0.4612	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,142.90560	1,108.952	19.97	0.5388	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			416.66050	432.289	21.24	0.3154	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,884.36050	1,843.489	21.24	0.6846	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,084.18440	1,112.422	18.32	0.6479	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			551.88440	523.622	18.32	0.3521	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,561.92980	1,579.337	19.10	0.6053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,144.92980	1,109.037	19.10	0.3947	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,200.71860	1,215.325	20.27	0.4961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,783.71860	1,745.025	20.27	0.5039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,986.15820	2,011.651	16.82	0.7358	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			569.15820	541.351	16.82	0.2642	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			15.69030		15.59340			0.0000	2,081,318,295.00	132,650	65,509
€ / R	On	27/09/2017	Foreign Exchange Future			15.71970		15.62270			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.81880		15.72080			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.92300		15.82380			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.98850		15.88860			0.0000	1,404,749,610.00	87,860	111,040
€ / R	On	27/12/2017	Foreign Exchange Future			16.01950		15.91920			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.13790		16.03610			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.29430		16.19100			0.0000	814,715.00	50	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.59900		16.49270			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.91370		17.80530			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>3,486,882,620.00</b>	<b>220,560</b>	<b>190,057</b>
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,866.74780	3,769.829	55.27	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Call			499.95600	593.654	17.18	0.9724	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	15.10	Put			6.55600	3.354	17.18	0.0276	0.00	0	16,000

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	19.47	Call			0.15080	0.132	55.48	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,876.75080	3,779.832	55.48	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.15390	0.134	55.69	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,886.75390	3,789.835	55.69	0.9995	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.14780	0.129	55.27	0.0005	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			52.65950	36.287	13.77	0.1605	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			365.35950	445.987	13.77	0.8395	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			151.84490	123.888	12.90	0.2768	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			452.64490	522.688	12.90	0.7232	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			243.57630	212.352	13.43	0.3229	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			557.37630	625.352	13.43	0.6771	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,235.67940	2,146.211	17.80	0.9023	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			523.07510	475.025	14.34	0.4892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			341.79240	386.963	14.74	0.4459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			653.19240	598.463	14.74	0.5541	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			54.88210	65.416	17.79	0.0986	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,226.28210	2,136.916	17.79	0.9014	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			54.27940	64.711	17.80	0.0977	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			311.48090	278.157	13.80	0.3508	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,773.54870	1,872.260	13.22	0.9683	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			14.94870	13.760	13.22	0.0317	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			55.49000	66.128	17.78	0.0995	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,216.89000	2,127.628	17.78	0.9005	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			411.67510	463.525	14.34	0.5108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			946.65700	880.286	15.55	0.6667	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.89530	4.960	23.14	0.0082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,525.29530	5,426.460	23.14	0.9918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			497.37750	557.856	14.07	0.5794	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			408.77750	369.356	14.07	0.4206	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			600.08090	666.657	13.80	0.6492	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			13.07590	12.100	13.74	0.0274	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			787.59090	727.021	15.13	0.6106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			286.19090	325.521	15.13	0.3894	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			892.51510	827.997	15.41	0.6488	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			251.11510	286.497	15.41	0.3512	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			235.25700	268.786	15.55	0.3333	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,901.67590	2,000.600	13.74	0.9726	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			334.05050	301.101	14.02	0.3544	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			633.25050	700.601	14.02	0.6456	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			462.93030	427.843	14.74	0.3907	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			699.03030	765.743	14.74	0.6093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			62.10930	57.794	15.01	0.0713	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,253.10930	2,352.094	15.01	0.9287	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,506.15960	1,598.194	14.44	0.8272	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			175.15960	163.894	14.44	0.1728	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			899.31890	850.917	15.89	0.5213	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			590.31890	645.217	15.89	0.4787	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,498.44230	1,590.337	14.44	0.8255	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			177.44230	166.037	14.44	0.1745	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,513.90090	1,606.071	14.43	0.8289	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			172.90090	161.771	14.43	0.1711	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,363.17250	1,452.420	14.52	0.7928	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			222.17250	208.120	14.52	0.2072	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,326.86440	1,415.315	14.54	0.7833	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			235.86440	221.015	14.54	0.2167	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			423.37330	401.221	15.03	0.2783	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,409.66610	1,493.669	15.03	0.7200	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			426.96610	404.669	15.03	0.2800	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,422.49470	1,506.797	15.02	0.7234	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			419.79470	397.797	15.02	0.2766	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,416.07330	1,500.221	15.03	0.7217	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,993.01140	2,067.746	16.18	0.6518	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,047.71140	1,014.046	16.18	0.3482	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,988.13900	2,062.789	16.19	0.6508	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,052.83900	1,019.089	16.19	0.3492	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,983.28770	2,057.845	16.20	0.6497	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,057.98770	1,024.145	16.20	0.3503	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>3,486,882,620.00</b>	<b>220,560</b>	<b>460,858</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.52640		10.47000			0.0000	0.00	0	23,727
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.66330		10.60500			0.0000	0.00	0	7,429
AUS\$ / R	On	27/12/2017	Foreign Exchange Future			10.67680		10.61840			0.0000	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.79870		10.73860			0.0000	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.93050		10.86900			0.0000	0.00	0	1,500
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.44510		11.38340			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>32,656</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.01530	0.020	34.71	0.0002	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,700.01530	1,643.620	34.71	0.9998	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.01520	0.020	34.88	0.0002	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,710.01520	1,653.620	34.88	0.9998	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.01500	0.020	35.05	0.0002	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,720.01500	1,663.620	35.05	0.9998	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,316.92520	1,265.340	17.62	0.8731	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			51.12030	57.753	17.64	0.1253	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,326.12030	1,274.453	17.64	0.8747	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			52.74370	59.542	17.61	0.1286	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,307.74370	1,256.242	17.61	0.8714	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			51.92520	58.640	17.62	0.1269	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			723.08130	768.076	14.61	0.8092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			104.68130	91.276	14.61	0.1908	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			715.41680	760.191	14.61	0.8058	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			107.01680	93.391	14.61	0.1942	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			730.78400	775.995	14.61	0.8126	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			102.38400	89.195	14.61	0.1874	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			928.37530	974.374	15.57	0.7746	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			179.77530	165.674	15.57	0.2254	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			921.08320	966.929	15.57	0.7720	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			182.48320	168.229	15.57	0.2280	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			913.82280	959.511	15.56	0.7693	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			185.22280	170.811	15.56	0.2307	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			382.99750	361.409	14.64	0.3554	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			753.06450	793.234	14.62	0.6503	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			374.06450	352.734	14.62	0.3497	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			747.51570	787.558	14.63	0.6475	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			378.51570	357.058	14.63	0.3525	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			741.99750	781.909	14.64	0.6446	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			669.02440	646.182	14.22	0.3839	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,042.12990	1,081.181	14.20	0.6198	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			658.72990	636.081	14.20	0.3802	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,037.26690	1,076.221	14.21	0.6180	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			663.86690	641.121	14.21	0.3820	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,032.42440	1,071.282	14.22	0.6161	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>32,656</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.79920		10.73290			0.0000	0.00	0	1,200
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.95590		10.88710			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.10600		11.03490			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.10190		11.03010			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,700</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			1.56100	2.447	19.48	0.0263	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			558.66100	493.247	19.48	0.9737	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			1.48180	2.318	19.63	0.0249	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			568.58180	503.118	19.63	0.9751	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			1.64540	2.584	19.33	0.0278	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			548.74540	483.384	19.33	0.9722	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			498.13820	545.011	13.24	0.7271	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			151.03820	129.111	13.24	0.2729	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			491.72140	538.245	13.25	0.7222	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			154.62140	132.345	13.25	0.2778	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			504.60890	551.829	13.22	0.7319	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			147.50890	125.929	13.22	0.2681	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,071.29380	1,132.199	14.22	0.8445	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			106.39380	96.199	14.22	0.1555	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,063.29780	1,124.043	14.22	0.8422	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			108.39780	98.043	14.22	0.1578	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,079.31930	1,140.381	14.22	0.8469	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			104.41930	94.381	14.22	0.1531	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			658.24730	704.543	14.48	0.6052	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			448.14730	422.643	14.48	0.3948	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			653.29700	699.376	14.49	0.6023	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			453.19700	427.476	14.49	0.3977	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			663.23190	709.743	14.47	0.6080	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			443.13190	417.843	14.47	0.3920	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,700</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.68030		13.59080			0.0000	16,676,285.70	1,219	3,656
CHF / R	On	18/12/2017	Foreign Exchange Future			13.95540		13.86280			0.0000	33,939,532.80	2,432	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.23950		14.14420			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.52090		14.42280			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.53180		15.42640			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>50,615,818.50</b>	<b>3,651</b>	<b>4,871</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.19050	0.395	35.39	0.0024	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,799.39050	1,710.095	35.39	0.9976	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.18530	0.385	35.48	0.0023	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,809.38530	1,720.085	35.48	0.9977	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.19580	0.406	35.30	0.0024	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,789.39580	1,700.106	35.30	0.9976	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			396.70880	424.082	16.09	0.4907	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			563.90880	498.682	16.09	0.5093	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			392.93860	420.003	16.10	0.4873	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			570.13860	504.603	16.10	0.5127	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			400.50810	428.195	16.07	0.4941	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			557.70810	492.795	16.07	0.5059	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			680.21240	721.613	16.69	0.5448	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			686.01240	632.113	16.69	0.4552	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			676.01270	717.125	16.70	0.5424	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			691.81270	637.625	16.70	0.4576	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			684.50840	726.124	16.67	0.5471	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			680.30840	626.624	16.67	0.4529	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			794.85140	846.705	16.85	0.5276	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			902.05140	855.805	16.85	0.4724	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			790.96200	842.655	16.86	0.5258	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			908.16200	861.755	16.86	0.4742	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			787.08610	838.619	16.87	0.5239	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			914.28610	867.719	16.87	0.4761	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			931.22990	921.453	16.04	0.3622	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,626.78160	1,723.104	16.02	0.6403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			920.38160	911.304	16.02	0.3597	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,622.20220	1,718.171	16.03	0.6391	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			925.80220	916.371	16.03	0.3609	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,617.62990	1,713.253	16.04	0.6378	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>50,615,818.50</b>	<b>3,651</b>	<b>4,871</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01180		1.99210			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.02960		2.01050			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04740		2.02780			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06440		2.04520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04990		2.03150			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			0.58540	1.303	23.14	0.0073	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,579.58540	1,383.303	23.14	0.9927	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			0.42450	0.982	23.78	0.0055	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,679.42450	1,482.982	23.78	0.9945	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			0.81340	1.746	22.50	0.0098	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,479.81340	1,283.746	22.50	0.9902	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			889.62470	1,006.723	14.59	0.6928	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			384.62470	310.723	14.59	0.3072	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,014.28820	1,142.009	14.50	0.7403	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			309.28820	246.009	14.50	0.2597	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			950.64340	1,071.404	14.50	0.7175	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			345.64340	275.404	14.50	0.2825	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			493.88440	433.673	15.89	0.2823	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,408.20190	1,540.338	15.88	0.7022	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			530.20190	466.338	15.88	0.2978	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,537.25630	1,676.623	15.90	0.7329	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			459.25630	402.623	15.90	0.2671	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,471.88440	1,607.673	15.89	0.7177	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,272.56300	1,383.731	16.16	0.5889	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,020.56300	939.731	16.16	0.4111	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,226.66670	1,335.049	16.22	0.5751	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,074.66670	991.049	16.22	0.4249	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,319.90630	1,433.878	16.11	0.6027	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			967.90630	889.878	16.11	0.3973	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,016.27470	2,126.017	16.53	0.6056	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,501.27470	1,427.017	16.53	0.3944	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,970.80960	2,078.460	16.57	0.5967	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,555.80960	1,479.460	16.57	0.4033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,062.70720	2,174.554	16.49	0.6146	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	14/06/2019	Foreign Exchange Option	1.97	Put			1,447.70720	1,375.554	16.49	0.3854	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			2.11460		2.10120			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15640		2.14250			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.19750		2.18320			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.23970		2.22470			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42220		2.40940			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			1,412.48110	1,546.363	22.85	0.9978	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			0.48110	0.363	22.85	0.0022	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,312.76090	1,446.566	22.41	0.9967	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			0.76090	0.566	22.41	0.0033	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,512.30340	1,646.232	23.29	0.9986	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			0.30340	0.232	23.29	0.0014	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,427.63520	1,536.992	14.88	0.8145	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			202.63520	172.992	14.88	0.1855	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,583.68130	1,697.796	14.82	0.8482	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			158.68130	133.796	14.82	0.1518	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,504.67640	1,616.464	14.85	0.8318	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			179.67640	152.464	14.85	0.1682	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,098.83600	1,032.213	17.08	0.4645	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,116.45230	1,197.065	16.91	0.5654	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			984.45230	922.065	16.91	0.4346	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,072.87840	1,151.362	17.00	0.5504	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,040.87840	976.362	17.00	0.4496	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,030.83600	1,107.213	17.08	0.5355	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,319.93880	1,251.880	16.72	0.4591	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,351.00930	1,435.864	16.56	0.5654	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,204.00930	1,138.864	16.56	0.4346	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,308.34080	1,391.725	16.64	0.5531	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,261.34080	1,194.725	16.64	0.4469	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,266.93880	1,348.880	16.72	0.5409	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,532.59650	3,626.944	16.42	0.7446	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			938.59650	904.944	16.42	0.2554	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,471.59110	3,565.022	16.46	0.7373	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			977.59110	943.022	16.46	0.2627	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,599.40360	3,694.638	16.42	0.7514	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			905.40360	872.638	16.42	0.2486	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68560		1.66920			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71380		1.69690			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74110		1.72370			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.76710		1.74940			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86690		1.84880			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			0.04470	0.046	34.51	0.0003	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,708.04470	2,544.046	34.51	0.9997	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.03930	0.043	35.50	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,808.03930	2,644.043	35.50	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.03470	0.040	36.49	0.0002	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,908.03470	2,744.040	36.49	0.9998	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			282.20530	333.188	16.02	0.3625	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,013.20530	895.188	16.02	0.6375	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			259.67450	307.050	16.20	0.3392	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,090.67450	969.050	16.20	0.6608	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			306.72450	361.543	15.84	0.3871	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			937.72450	823.543	15.84	0.6129	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			736.95170	822.163	16.44	0.5256	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			899.95170	811.163	16.44	0.4744	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			699.58380	780.633	16.55	0.5065	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			962.58380	869.633	16.55	0.4935	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			776.23010	865.670	16.33	0.5450	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			839.23010	754.670	16.33	0.4550	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			964.09530	1,056.246	16.63	0.5400	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,070.09530	985.246	16.63	0.4600	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			925.99030	1,015.230	16.74	0.5246	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,131.99030	1,044.230	16.74	0.4754	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,003.76480	1,098.871	16.53	0.5555	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,009.76480	927.871	16.53	0.4445	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,039.93590	2,147.335	16.88	0.6369	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,251.93590	1,178.335	16.88	0.3631	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,132.78020	2,243.106	16.70	0.6566	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,144.78020	1,074.106	16.70	0.3434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,085.78540	2,194.631	16.79	0.6467	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,197.78540	1,125.631	16.79	0.3533	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			0.12780		0.12670			0.0000	0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.12750		0.12650			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12710		0.12580			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12700		0.12550			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11910		0.12060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.67150		1.66620			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.69870		1.69310			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.72550		1.71970			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.75210		1.74630			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86260		1.85740			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			9.55670		9.51750			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.67600		9.63510			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.79450		9.75210			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.90990		9.86680			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.36830		10.32300			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			1,072.56830	1,033.364	27.56	0.9992	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.07260	0.067	27.20	0.0008	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,052.57260	1,013.367	27.20	0.9992	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.07040	0.066	27.38	0.0008	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,062.57040	1,023.366	27.38	0.9992	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.06830	0.064	27.56	0.0008	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			237.70470	255.642	15.97	0.4495	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			412.60470	389.642	15.97	0.5505	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			234.21600	251.986	15.99	0.4447	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			419.11600	395.986	15.99	0.5553	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			241.23740	259.346	15.94	0.4543	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			406.13740	383.346	15.94	0.5457	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			610.09290	638.518	16.21	0.6430	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			307.99290	294.018	16.21	0.3570	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			604.49850	632.809	16.22	0.6396	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			312.39850	298.309	16.22	0.3604	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			615.72430	644.264	16.20	0.6465	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			303.62430	289.764	16.20	0.3535	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			539.70660	566.581	15.45	0.5477	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			512.90660	496.681	15.45	0.4523	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			535.20980	561.996	15.46	0.5447	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			518.40980	502.096	15.46	0.4553	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			544.23050	571.201	15.44	0.5507	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			507.43050	491.301	15.44	0.4493	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,019.36170	1,048.943	15.06	0.6261	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			616.36170	600.643	15.06	0.3739	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	14/06/2019	Foreign Exchange Option	9.93	Call			1,014.43010	1,043.940	15.07	0.6241	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			621.43010	605.640	15.07	0.3759	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,024.31480	1,053.967	15.05	0.6280	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			611.31480	595.667	15.05	0.3720	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			1.30130		1.29040			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31180		1.30340			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32160		1.31650			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33200		1.33080			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35950		1.34920			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			796.00000	687.000		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			896.00000	787.000		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			696.00000	587.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			34.00000	118.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			66.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			166.00000	82.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			165.00000	216.000		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			65.00000	116.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	16.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			35.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			108.00000	120.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			8.00000	20.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			208.00000	220.000		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			292.00000	395.000		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			192.00000	295.000		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			392.00000	495.000		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



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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	1.32430	1.32740		0.0000	0.00	0.00	0	0
QUANTO £On 18/12/2017			Foreign Exchange Future	1.32800	1.33110		0.0000	0.00	0.00	0	0
QUANTO £On 19/03/2018			Foreign Exchange Future	1.33190	1.33490		0.0000	0.00	0.00	0	0
QUANTO £On 18/06/2018			Foreign Exchange Future	1.33560	1.33850		0.0000	0.00	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	1.19170	1.19620		0.0000	0.00	0.00	0	5,150
QUANTO €On 18/12/2017			Foreign Exchange Future	1.19740	1.20200		0.0000	0.00	0.00	0	0
QUANTO €On 19/03/2018			Foreign Exchange Future	1.20370	1.20830		0.0000	0.00	0.00	0	0
QUANTO €On 18/06/2018			Foreign Exchange Future	1.21010	1.21460		0.0000	0.00	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>5,150</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>5,150</b>
RAIN On 18/09/2017			Foreign Exchange Future	23,540.98000	23,366.24000		0.0000	0.00	0.00	0	0
RAIN On 18/12/2017			Foreign Exchange Future	23,909.94000	23,733.69000		0.0000	0.00	0.00	0	0
RAIN On 19/03/2018			Foreign Exchange Future	24,285.85000	24,104.20000		0.0000	0.00	0.00	0	0
<b>Total RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/09/2017			Foreign Exchange Future	9.76410	9.67710		0.0000	0.00	0.00	0	0
SGD / R On 18/12/2017			Foreign Exchange Future	9.91300	9.82350		0.0000	0.00	0.00	0	0
SGD / R On 19/03/2018			Foreign Exchange Future	10.06290	9.97080		0.0000	0.00	0.00	0	0
SGD / R On 18/06/2018			Foreign Exchange Future	10.20930	10.11570		0.0000	0.00	0.00	0	0
SGD / R On 14/06/2019			Foreign Exchange Future	10.78940	10.69700		0.0000	0.00	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	9.63	Call	Foreign Exchange Option		84.56670	150.349	13.55	0.8106	0.00	0	0
SGD / R On 18/09/2017	9.63	Put	Foreign Exchange Option		37.46670	16.248	13.55	0.1894	0.00	0	0
SGD / R On 18/09/2017	9.64	Call	Foreign Exchange Option		77.88580	141.956	13.42	0.7945	0.00	0	0
SGD / R On 18/09/2017	9.64	Put	Foreign Exchange Option		40.78580	17.856	13.42	0.2055	0.00	0	0
SGD / R On 18/09/2017	9.65	Call	Foreign Exchange Option		71.45340	133.711	13.29	0.7774	0.00	0	0
SGD / R On 18/09/2017	9.65	Put	Foreign Exchange Option		44.35340	19.611	13.29	0.2226	0.00	0	0
SGD / R On 18/12/2017	9.81	Call	Foreign Exchange Option		285.23300	333.418	13.83	0.5725	0.00	0	0
SGD / R On 18/12/2017	9.81	Put	Foreign Exchange Option		271.73300	230.418	13.83	0.4275	0.00	0	0
SGD / R On 18/12/2017	9.82	Call	Foreign Exchange Option		280.88360	328.255	13.84	0.5668	0.00	0	0
SGD / R On 18/12/2017	9.82	Put	Foreign Exchange Option		277.38360	235.255	13.84	0.4332	0.00	0	0
SGD / R On 18/12/2017	9.80	Call	Foreign Exchange Option		289.64240	338.637	13.81	0.5782	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			266.14240	225.637	13.81	0.4218	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			435.55470	486.594	15.16	0.5592	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			424.75470	383.694	15.16	0.4408	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			431.26500	481.802	15.17	0.5556	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			430.46500	388.902	15.17	0.4444	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			439.88180	491.422	15.15	0.5629	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			419.08180	378.522	15.15	0.4371	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			529.60270	582.946	14.90	0.5587	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			513.90270	473.646	14.90	0.4413	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			525.36680	578.309	14.91	0.5557	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			519.66680	479.009	14.91	0.4443	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			534.01030	587.614	14.89	0.5618	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			508.31030	468.314	14.89	0.4382	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,205.36670	1,269.701	14.88	0.6859	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			508.36670	480.301	14.88	0.3141	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,199.66190	1,263.838	14.89	0.6841	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			512.66190	484.438	14.89	0.3159	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,211.09240	1,275.584	14.88	0.6877	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			504.09240	476.184	14.88	0.3123	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			3.81120		3.78900			0.0000	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.76750		3.74620			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.72720		3.70570			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.68920		3.66760			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.56660		3.54210			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			239.18100	261.317	22.78	0.9963	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.18100	0.117	22.78	0.0037	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			229.22290	251.341	22.40	0.9955	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.22290	0.141	22.40	0.0045	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			249.14710	271.298	23.17	0.9969	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.14710	0.098	23.17	0.0031	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			101.97080	112.856	12.83	0.5574	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			95.77080	85.356	12.83	0.4426	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			96.81480	107.335	12.79	0.5413	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			100.61480	89.835	12.79	0.4587	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			107.28650	118.536	12.87	0.5732	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			91.08650	81.036	12.87	0.4268	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			260.58550	275.922	14.52	0.7265	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			74.88550	68.722	14.52	0.2735	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			253.71090	268.632	14.47	0.7179	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			78.01090	71.432	14.47	0.2821	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	19/03/2018	Foreign Exchange Option	3.51	Call			267.55260	283.294	14.57	0.7350	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			71.85260	66.094	14.57	0.2650	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			189.56910	201.923	15.01	0.5419	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			191.96910	182.723	15.01	0.4581	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			198.77750	212.172	15.03	0.5584	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			181.17750	172.972	15.03	0.4416	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			194.13060	207.006	15.02	0.5502	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			186.53060	177.806	15.02	0.4498	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			297.54570	312.456	15.46	0.5661	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			275.44570	265.856	15.46	0.4339	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			292.75640	307.454	15.45	0.5607	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			280.65640	270.854	15.45	0.4393	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			288.02210	302.507	15.44	0.5552	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			285.92210	275.907	15.44	0.4448	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			1.40860		1.40270			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38860		1.38250			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36830		1.36200			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34970		1.34320			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.23960		1.23370			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>25 076 078 153.70</b>	<b>1,736,513</b>	<b>2,328,901</b>
<b>Total Options</b>												<b>5 521 732.08</b>	<b>38,100</b>	<b>3,483,092</b>
<b>Grand Total:</b>												<b>25,081,599,885.78</b>	<b>1,774,613</b>	<b>5,811,993</b>