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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/09/2017 Foreign Exchange Future			13.57680		13.39290			0.0000	14,364,254.40	1,058	0
\$ / R On 28/09/2017 Foreign Exchange Future			13.55360		13.39290			0.0000	203,304,000.00	15,000	15,000
\$ / R On 29/09/2017 Foreign Exchange Future			13.55360		13.39290			0.0000	271,072.00	20	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.56700		13.40800			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.58230		13.42320			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.58890		13.42970			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.60420		13.44490			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.61300		13.45360			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.63480		13.47500			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.64130		13.48140			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.64990		13.48990			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.49630		13.49630			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.65860		13.49840			0.0000	0.00	0	1,443
\$ / R On 28/11/2017 Foreign Exchange Future			13.68240		13.52180			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.68680		13.52590			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.71860		13.55700			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.72500		13.56320			0.0000	960,859,800.00	70,008	827,239
\$ / R On 22/12/2017 Foreign Exchange Future			13.73340		13.57140			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.74410		13.58180			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.75630		13.59430			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.77030		13.60880			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	31/01/2018	Foreign Exchange Future			13.81440		13.65450			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.81650		13.65660			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.84050		13.68150			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.84450		13.68570			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.90870		13.75220			0.0000	417,914,708.90	30,047	127,746
\$ / R	On	25/04/2018	Foreign Exchange Future			13.98700		13.82790			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.02220		13.86050			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.03100		13.86860			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.10570		13.93790			0.0000	16,151,026.50	1,145	104,630
\$ / R	On	02/07/2018	Foreign Exchange Future			14.13580		13.96620			0.0000	706,790.00	50	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.17200		14.00220			0.0000	14,172,000.00	1,000	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.22030		14.05000			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.29070		14.11990			0.0000	0.00	0	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.41030		14.23830			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.47610		14.30340			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.60550		14.43130			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.67550		14.50060			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.86220		14.68520			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.74120		15.54930			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.85800		15.66390			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.97990		15.78340			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,627,743,651.80</b>	<b>118,328</b>	<b>1,360,377</b>
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			118.23450	0.000	15.87	0.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			11.13450	76.800	15.87	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,737.10000	3,553.200	15.87	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.00000	0.000	15.87	0.0000	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			8.31700	0.777	24.06	0.0130	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			221.21700	374.377	24.06	0.9870	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Put			115.91110	20.941	17.44	0.2739	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Call			28.81110	94.541	17.44	0.7261	0.00	0	30,000
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			3.35700	0.562	22.41	0.0076	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			376.25700	534.162	22.41	0.9924	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			114.65470	60.971	15.09	0.2965	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			122.65470	227.970	15.09	0.7035	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			730.89480	888.266	18.46	0.9905	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			2.89480	1.266	18.46	0.0095	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			256.10630	390.512	16.01	0.8651	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			48.10630	23.512	16.01	0.1349	470,240.00	20,000	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			0.00000	265.625	15.32	0.7525	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			0.00000	48.625	15.32	0.2475	972,492.00	20,000	20,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			94.08280	53.336	14.39	0.2230	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			237.28280	355.636	14.39	0.7770	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			73.48560	40.476	13.78	0.1738	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			303.18560	429.376	13.78	0.8262	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,371.39420	1,217.339	18.30	0.9567	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		6.29420	11.540	18.30	0.0433	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		611.18860	483.044	15.91	0.7435	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		56.08860	87.244	15.91	0.2565	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		704.07260	572.879	16.41	0.7654	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		57.67260	85.879	16.41	0.2346	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		568.82010	712.401	13.23	0.9186	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		35.22010	19.401	13.23	0.0814	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		243.99250	169.090	14.26	0.4112	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		197.59250	282.090	14.26	0.5888	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,997.51300	3,838.145	31.23	0.9968	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		1.11300	1.145	31.23	0.0032	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put		157.52800	108.827	14.08	0.2725	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call		362.52800	473.627	14.08	0.7275	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		206.43800	148.786	14.40	0.3277	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		327.83800	430.086	14.40	0.6723	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		622.49100	509.467	16.06	0.6502	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		132.39100	179.367	16.06	0.3498	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		241.97350	244.022	14.59	0.4366	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		338.27350	340.322	14.59	0.5634	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		181.04820	131.949	14.38	0.2816	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		419.44820	530.549	14.38	0.7184	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,220.43430	4,061.017	25.36	0.9925	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		2.23430	3.417	25.36	0.0075	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		325.67420	248.588	14.85	0.4014	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		347.47420	430.988	14.85	0.5986	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		842.48520	979.459	14.01	0.8922	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		66.58520	42.659	14.01	0.1078	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		353.52040	273.128	15.22	0.4158	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		349.42040	429.928	15.22	0.5842	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		410.73860	331.154	16.56	0.4136	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		437.73860	519.754	16.56	0.5864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		672.15830	567.185	17.50	0.5546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		305.35830	362.185	17.50	0.4454	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		557.42650	461.159	17.07	0.4964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		360.62650	426.159	17.07	0.5036	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,077.82810	1,216.923	15.39	0.8949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		74.62810	51.923	15.39	0.1051	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		610.52680	711.208	16.11	0.7017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		267.32680	206.208	16.11	0.2983	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		925.80550	1,056.225	15.55	0.8501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		112.60550	81.225	15.55	0.1499	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		458.05570	373.728	16.78	0.4385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		421.25570	498.728	16.78	0.5615	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,393.00810	1,550.425	16.00	0.9442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		29.80810	25.425	16.00	0.0558	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		258.91090	198.983	16.07	0.2911	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			622.11090	723.983	16.07	0.7089	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			918.12550	1,048.048	15.56	0.8474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			114.92550	83.048	15.56	0.1526	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,431.31560	1,588.976	16.15	0.9474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			28.11560	23.976	16.15	0.0526	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			130.83800	156.598	19.64	0.2226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,367.63800	1,231.598	19.64	0.7774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			158.53170	189.864	19.17	0.2628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,195.33170	1,064.864	19.17	0.7372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,029.38970	905.398	18.69	0.6907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			192.58970	230.398	18.69	0.3093	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			280.24850	217.342	16.16	0.3092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			593.44850	692.342	16.16	0.6908	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			583.61090	485.211	17.17	0.5105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			346.81090	410.211	17.17	0.4895	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,220.80210	1,089.432	19.24	0.7437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			154.00210	184.432	19.24	0.2563	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,002.29360	1,854.449	21.13	0.8779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			65.49360	79.449	21.13	0.1221	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			238.57160	181.621	15.98	0.2733	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			651.77160	756.621	15.98	0.7267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			682.43150	790.249	15.90	0.7442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			219.23150	165.249	15.90	0.2558	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			311.40530	369.208	17.45	0.4520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			658.20530	554.208	17.45	0.5480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			633.85720	736.919	16.04	0.7160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			250.65720	191.919	16.04	0.2840	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			616.30010	717.576	16.09	0.7053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			263.10010	202.576	16.09	0.2947	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			382.33160	452.142	16.96	0.5251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			519.13160	427.142	16.96	0.4749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,214.02450	1,359.203	15.25	0.9252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			50.82450	34.203	15.25	0.0748	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			513.40100	603.424	16.43	0.6356	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			350.20100	278.424	16.43	0.3644	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			401.69420	324.120	16.60	0.4015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			464.89420	549.120	16.60	0.5985	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,004.40920	1,139.581	15.46	0.8748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			91.20920	64.581	15.46	0.1252	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,643.14000	1,501.781	20.37	0.8282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			96.34000	116.781	20.37	0.1718	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,652.18080	1,510.696	20.40	0.8297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			95.38080	115.696	20.40	0.1703	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,383.84420	1,540.801	15.96	0.9434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			30.64420	25.802	15.96	0.0566	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,828.87080	1,988.269	17.69	0.9710	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			15.67080	13.268	17.69	0.0290	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			746.73970	861.311	15.76	0.7775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			183.53970	136.311	15.76	0.2225	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,128.09160	1,269.602	15.33	0.9070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			64.89160	44.602	15.33	0.0930	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			670.04810	776.679	15.93	0.7372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			226.84810	171.679	15.93	0.2628	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,616.91580	3,458.942	23.46	0.9749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			10.11580	13.942	23.46	0.0251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,709.37080	2,554.069	22.51	0.9362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			32.57080	39.068	22.51	0.0638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,544.38720	1,404.483	20.11	0.8117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			107.58720	129.483	20.11	0.1883	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			246.07360	293.043	18.05	0.3769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			832.87360	718.043	18.05	0.6231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,585.51270	1,743.993	16.75	0.9583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			22.31270	18.993	16.75	0.0417	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			604.79340	704.879	16.13	0.6981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			271.59340	209.879	16.13	0.3019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,577.45170	3,419.623	23.43	0.9738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			10.65170	14.623	23.43	0.0262	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			238.94330	284.691	18.13	0.3682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			855.74330	739.691	18.13	0.6318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,646.53140	3,488.451	23.48	0.9757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			9.73140	13.451	23.48	0.0243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			174.68600	209.203	18.93	0.2853	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,111.48600	984.203	18.93	0.7147	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,499.69470	4,339.612	23.96	0.9909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.89470	4.612	23.96	0.0091	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			260.98820	310.490	17.90	0.3948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			787.78820	675.489	17.90	0.6052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,686.04040	3,527.824	23.51	0.9767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			9.24040	12.824	23.51	0.0233	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			169.66350	203.195	19.00	0.2783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,136.46350	1,008.195	19.00	0.7217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,272.63830	3,116.133	23.22	0.9635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			15.83830	21.133	23.22	0.0365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,009.06120	2,854.038	23.04	0.9515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			22.26120	29.038	23.04	0.0485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			539.10100	632.064	16.34	0.6541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			325.90100	257.064	16.34	0.3459	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			285.09090	338.607	17.68	0.4227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			721.89090	613.607	17.68	0.5773	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			8.66060	12.079	23.54	0.0220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,735.46060	3,577.079	23.54	0.9780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			40.62190	48.949	22.06	0.0786	0.00	0	117,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,477.42190	2,323.949	22.06	0.9214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			523.56360	614.761	16.39	0.6430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			340.36360	269.761	16.39	0.3570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			8.54890	11.935	23.55	0.0218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,745.34890	3,586.935	23.55	0.9782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			8.43890	11.794	23.56	0.0216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,755.23890	3,596.794	23.56	0.9784	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			416.99690	339.455	16.94	0.4014	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			488.39690	572.855	16.94	0.5986	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,452.19770	4,292.308	23.80	0.9891	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.59770	5.708	23.80	0.0109	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			505.43680	421.418	17.30	0.4478	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			447.23680	525.518	17.30	0.5522	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			395.88190	325.077	16.83	0.3745	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			560.18190	651.377	16.83	0.6255	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,341.29530	1,214.150	19.52	0.7304	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			190.09530	224.450	19.52	0.2696	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,443.59100	1,313.336	19.78	0.7521	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			172.39100	203.636	19.78	0.2479	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			705.36540	809.373	16.38	0.7010	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			296.56540	239.073	16.38	0.2990	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			733.52270	834.480	16.31	0.6799	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			349.02270	290.080	16.31	0.3201	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			744.56930	846.484	16.27	0.6858	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			340.06930	282.085	16.27	0.3142	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			362.69740	302.319	16.36	0.3289	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			717.19740	816.719	16.36	0.6711	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			664.90070	759.644	16.52	0.6414	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			410.40070	345.244	16.52	0.3586	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,733.39680	1,604.094	20.10	0.7754	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			169.99680	200.594	20.10	0.2246	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			298.37910	245.264	16.11	0.2851	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			804.97910	911.764	16.11	0.7149	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,999.10370	1,864.030	20.59	0.8150	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			135.70370	160.530	20.59	0.1850	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,207.92420	1,341.837	15.58	0.8588	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			121.32420	95.337	15.58	0.1412	0.00	0	242
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			911.44520	812.483	17.86	0.5705	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			392.94520	452.983	17.86	0.4295	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			898.20890	800.586	17.81	0.5639	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			403.90890	465.086	17.81	0.4361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,028.53660	1,145.095	15.74	0.7510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			276.33660	236.395	15.74	0.2490	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,924.76840	1,802.538	19.83	0.7600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			216.96840	251.238	19.83	0.2400	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,628.62780	1,511.561	19.24	0.7120	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,823.22650	3,676.911	23.32	0.9116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			75.14280	85.285	23.34	0.0881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,832.94280	3,686.585	23.34	0.9119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			75.71060	85.941	23.30	0.0888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,813.51060	3,667.241	23.30	0.9112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			289.23850	331.127	19.03	0.3046	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			0.00000	1,004.280	18.00	0.5972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.00000	462.980	18.00	0.4028	15,741,309.80	34,000	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,754.24310	1,635.515	19.52	0.7333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			246.44310	284.215	19.52	0.2667	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			75.42650	85.611	23.32	0.0884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			541.60800	614.216	17.20	0.5016	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			496.84700	433.534	16.39	0.3742	7,370,074.60	17,000	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			749.04700	842.234	16.39	0.6258	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,548.56390	2,415.171	20.84	0.8350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			140.76390	163.871	20.84	0.1650	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,537.03850	1,422.427	19.03	0.6954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			116.34090	98.853	15.41	0.1281	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			798.92780	896.127	16.23	0.6515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			446.72780	387.427	16.23	0.3485	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			573.95590	649.964	17.04	0.5231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			731.75590	651.264	17.04	0.4769	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			789.40800	705.516	17.20	0.4984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			910.14480	819.759	17.52	0.5398	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,818.06960	1,964.552	15.75	0.9215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			65.86960	55.852	15.75	0.0785	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,402.87760	2,271.660	20.61	0.8203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			155.07760	180.360	20.61	0.1797	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,468.54090	1,607.553	15.41	0.8719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			211.54740	245.056	19.89	0.2349	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			879.07710	982.340	15.99	0.6900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			376.87710	323.640	15.99	0.3100	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			983.93630	1,097.463	15.80	0.7344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			301.73630	258.763	15.80	0.2656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			482.34480	548.459	17.52	0.4602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			136.71920	113.064	15.32	0.1434	41,833.79	370	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,178.67150	2,051.278	20.25	0.7945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			180.87150	209.978	20.25	0.2055	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,463.19160	1,350.703	18.86	0.6810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			305.39160	349.403	18.86	0.3190	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,959.34740	1,836.356	19.89	0.7651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			270.82780	310.261	19.24	0.2880	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			809.24000	907.245	16.20	0.6566	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			437.04000	378.545	16.20	0.3434	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			399.44040	344.177	16.07	0.3228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			851.64040	952.877	16.07	0.6772	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	12.50	Call			1,388.91920	1,521.764	15.32	0.8566	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,538.23000	1,427.493	18.81	0.6623	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			366.13000	414.493	18.81	0.3377	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,216.80100	2,092.003	20.06	0.7671	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			234.70100	269.003	20.06	0.2329	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,087.31290	994.396	17.75	0.5480	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			547.81290	616.596	17.75	0.4520	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,019.09310	929.430	17.57	0.5265	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			587.69310	660.430	17.57	0.4735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,692.78640	2,559.352	20.45	0.7801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			250.68640	285.052	20.45	0.2199	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,626.15570	1,514.220	18.73	0.6377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			454.05570	509.920	18.73	0.3623	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			930.73410	1,031.045	16.50	0.6215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			632.83410	565.345	16.50	0.3785	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,250.61990	1,375.570	15.85	0.7403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			362.71990	319.870	15.85	0.2597	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,631.96710	1,771.292	15.34	0.8393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			194.06710	165.592	15.34	0.1607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,955.43800	3,120.758	14.94	0.9783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.53800	15.058	14.94	0.0217	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,282.46720	1,409.003	15.81	0.7499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			344.56720	303.303	15.81	0.2501	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,033.95590	2,182.262	14.78	0.9113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			96.05590	76.562	14.78	0.0887	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,308.35750	1,436.146	15.78	0.7575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			330.45750	290.446	15.78	0.2425	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,649.90090	1,537.255	18.77	0.6418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			447.80090	502.955	18.77	0.3582	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,450.24420	1,584.401	15.61	0.7961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			262.34420	228.701	15.61	0.2039	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,940.40450	1,821.900	19.34	0.6883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			378.30450	427.600	19.34	0.3117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			903.34100	1,001.583	16.59	0.6092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			665.44100	595.883	16.59	0.3908	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,101.55160	1,216.807	16.06	0.6911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			463.65160	411.107	16.06	0.3089	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,394.77410	1,290.399	18.26	0.5934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			522.67410	586.099	18.26	0.4066	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,478.20440	2,634.584	14.22	0.9599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			40.30440	28.884	14.22	0.0401	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			0.00000	1,297.612	15.95	0.7169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			0.00000	361.912	15.95	0.2831	241,757.48	668	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,817.52450	2,682.191	20.62	0.7919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			235.42450	267.891	20.62	0.2081	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,320.29070	1,218.965	18.11	0.5775	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			548.19070	614.665	18.11	0.4225	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			155.50310	175.138	22.58	0.1381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,927.60310	3,779.438	22.58	0.8619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			156.42850	176.180	22.55	0.1390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,908.52850	3,760.480	22.55	0.8610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			0.00000	1,845.872	19.38	0.6919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.00000	421.572	19.38	0.3081	813,634.73	1,930	965
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			155.96590	175.656	22.56	0.1385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,918.06590	3,769.956	22.56	0.8615	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			834.79360	756.010	17.01	0.4408	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			820.99360	911.810	17.01	0.5592	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			739.24780	668.081	16.75	0.4006	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			941.44780	1,040.081	16.75	0.5994	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,267.59680	1,174.282	17.87	0.5327	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			697.59680	774.582	17.87	0.4673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,616.72530	1,752.116	15.82	0.7761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			346.82530	311.416	15.82	0.2239	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,144.39030	3,311.503	14.18	0.9739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			24.49030	20.803	14.18	0.0261	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,649.58700	1,546.128	18.48	0.5893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			629.48700	696.828	18.48	0.4107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,854.49080	1,987.399	15.01	0.8361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			234.59080	196.699	15.01	0.1639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,448.33460	2,327.385	19.75	0.7010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			428.23460	478.086	19.75	0.2990	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,306.87540	2,189.025	19.56	0.6842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			456.77540	509.725	19.56	0.3158	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,364.85070	2,245.703	19.64	0.6912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			444.75070	496.403	19.64	0.3088	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,544.31370	1,677.002	15.91	0.7585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			384.41370	346.302	15.91	0.2415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			705.52160	780.348	18.10	0.4499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,435.62160	1,339.648	18.10	0.5501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,752.22890	1,882.826	15.36	0.8108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			282.32890	242.126	15.36	0.1892	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,778.98320	1,910.161	15.26	0.8176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			269.08320	229.461	15.26	0.1824	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			702.72570	777.265	18.11	0.4485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,442.82570	1,346.565	18.11	0.5515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			699.94280	774.189	18.13	0.4471	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,450.04280	1,353.489	18.13	0.5529	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,459.94400	1,367.747	18.23	0.5247	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			838.24400	918.047	18.23	0.4753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			844.36610	921.454	18.56	0.4598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,630.96610	1,535.354	18.56	0.5402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			850.00610	927.585	18.54	0.4622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,616.60610	1,521.485	18.54	0.5378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			847.18040	924.514	18.55	0.4610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,623.78040	1,528.414	18.55	0.5390	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,648.99450	1,556.243	18.62	0.5170	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			980.29450	1,061.743	18.62	0.4830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			986.10520	1,065.001	18.88	0.4697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,815.50520	1,719.501	18.88	0.5303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			991.76710	1,071.103	18.86	0.4718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,801.16710	1,705.603	18.86	0.5282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			988.93460	1,068.043	18.87	0.4708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,808.33460	1,712.543	18.87	0.5292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,509.87910	1,611.542	17.82	0.6018	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,204.67910	1,129.342	17.82	0.3982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,517.81220	1,619.914	17.79	0.6041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,192.61220	1,117.714	17.79	0.3959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,513.83910	1,615.718	17.81	0.6030	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,198.63910	1,123.518	17.81	0.3970	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,101.45040	2,219.951	19.00	0.6082	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,722.15040	1,648.751	19.00	0.3918	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,097.49750	2,216.293	19.02	0.6074	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,728.19750	1,655.093	19.02	0.3926	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,105.40240	2,223.629	18.99	0.6090	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,716.10240	1,642.429	18.99	0.3910	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,844.32690	1,769.538	19.19	0.3981	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,138.22690	2,257.538	19.19	0.6019	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,260.52780	2,381.043	19.18	0.6122	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,837.12780	1,761.143	19.18	0.3878	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,268.53820	2,388.368	19.16	0.6137	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,825.13820	1,748.468	19.16	0.3863	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,264.52880	2,384.706	19.17	0.6129	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,831.12880	1,754.806	19.17	0.3871	0.00	0	0
<b>Total \$ / R Option</b>												<b>25,651,342.41</b>	<b>93,968</b>	<b>2,968,616</b>
<b>Total \$ / R</b>												<b>1,653,394,994.21</b>	<b>212,296</b>	<b>4,328,993</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.72500		13.56320			0.0000	68,625.00	5	547
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.90870		13.75220			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.10570		13.93790			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.29070		14.11990			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.86220		14.68520			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>68,625.00</b>	<b>5</b>	<b>726</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			36,415.96310	43,023.442	17.04	0.5071	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			55,095.96310	45,523.442	17.04	0.4929	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			36,062.64530	42,615.952	17.07	0.5036	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			55,742.64530	46,115.952	17.07	0.4964	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		36,772.83020	43,454.245	17.03	0.5107		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		54,452.83020	44,954.245	17.03	0.4893		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		64,893.17530	73,347.062	16.74	0.5699		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		61,673.17530	54,477.062	16.74	0.4301		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		64,468.32590	72,883.529	16.75	0.5674		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		62,248.32590	55,013.529	16.75	0.4326		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		65,320.59480	73,812.874	16.72	0.5724		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		61,100.59480	53,942.874	16.72	0.4276		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		80,554.62550	89,602.473	16.94	0.5632		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		79,764.62550	72,032.473	16.94	0.4368		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		80,154.17710	89,169.415	16.96	0.5612		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		80,364.17710	72,599.415	16.96	0.4388		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		80,956.63360	90,038.107	16.93	0.5651		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		79,166.63360	71,468.107	16.93	0.4349		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		99,105.87500	108,738.009	17.00	0.5784		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		89,115.87500	81,668.010	17.00	0.4216		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		99,919.56350	109,610.807	16.98	0.5818		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		87,929.56350	80,540.807	16.98	0.4182		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		99,511.82740	109,173.767	16.99	0.5801		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		88,521.82740	81,103.767	16.99	0.4199		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		151,383.91280	161,571.753	17.81	0.6030		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		119,863.91280	112,351.753	17.81	0.3970		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		150,987.91180	161,154.227	17.82	0.6018		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		120,467.91180	112,934.227	17.82	0.3982		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		151,781.21860	161,991.366	17.79	0.6041		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		119,261.21860	111,771.366	17.79	0.3959		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>68,625.00</b>	<b>5</b>	<b>726</b>
£ / R	On	03/10/2017	Foreign Exchange Future		18.16280	17.98690		0.0000		0.00	0	0	0	
£ / R	On	31/10/2017	Foreign Exchange Future		18.26220	18.08530		0.0000		0.00	0	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future		18.42470	18.24530		0.0000		198,231,347.30	10,759	198,699		
£ / R	On	19/03/2018	Foreign Exchange Future		18.72330	18.55230		0.0000		0.00	0	1,420		
£ / R	On	18/06/2018	Foreign Exchange Future		19.04070	18.85350		0.0000		0.00	0	3,383		
£ / R	On	17/09/2018	Foreign Exchange Future		19.34080	19.14890		0.0000		0.00	0	1,665		
£ / R	On	14/06/2019	Foreign Exchange Future		20.01920	19.81770		0.0000		0.00	0	0		
<b>Total £ / R Future</b>												<b>198,231,347.30</b>	<b>10,759</b>	<b>205,210</b>
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put	63.64860	31.951	17.49	0.1500		0.00	0	1,000	
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call	300.54860	444.751	17.49	0.8500		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call	1,057.48500	1,222.564	15.69	0.9241		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put	42.18500	30.364	15.69	0.0759		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call	1,048.30310	1,213.147	15.66	0.9228		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put	43.00310	30.947	15.66	0.0772		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call	1,039.13570	1,203.742	15.63	0.9214		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	17.09	Put			43.83570	31.542	15.63	0.0786	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			642.08220	730.102	17.66	0.5747	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,753.11740	1,602.759	19.78	0.7646	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			198.41740	227.459	19.78	0.2354	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,909.46350	6,730.703	26.28	0.9926	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.71760	5.350	26.28	0.0074	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,919.41760	6,740.650	26.28	0.9926	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.80970	5.455	26.28	0.0075	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,899.50970	6,720.755	26.28	0.9925	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			596.78220	505.402	17.66	0.4253	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.76350	5.403	26.28	0.0074	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,667.97930	1,799.993	16.92	0.7828	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			325.67930	286.693	16.92	0.2172	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,004.14020	1,877.175	19.05	0.6881	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			416.44020	460.475	19.05	0.3119	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,660.79860	1,792.556	16.92	0.7814	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			328.49860	289.256	16.92	0.2186	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,653.63490	1,785.136	16.92	0.7799	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			331.33490	291.836	16.92	0.2201	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,822.62270	1,959.825	16.90	0.8127	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			270.32270	236.525	16.90	0.1873	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,589.39120	1,721.533	16.96	0.6903	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			645.89120	590.833	16.96	0.3097	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,601.24220	1,734.174	16.96	0.6930	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			637.74220	583.474	16.96	0.3070	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,595.15130	1,727.849	16.96	0.6916	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			641.65130	587.149	16.96	0.3084	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,750.37080	1,885.166	17.05	0.6673	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			841.47080	784.366	17.05	0.3327	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,744.97660	1,879.262	17.06	0.6661	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			846.07660	788.462	17.06	0.3339	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,739.59620	1,873.364	17.06	0.6649	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			850.69620	792.564	17.06	0.3351	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,361.31290	2,501.346	17.01	0.6689	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,163.61290	1,102.146	17.01	0.3311	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,355.87150	2,495.740	17.01	0.6680	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,168.17150	1,106.541	17.01	0.3320	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,350.44000	2,490.145	17.02	0.6671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,172.74000	1,110.945	17.02	0.3329	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,200</b>
<b>Total £ / R</b>												<b>198,231,347.30</b>	<b>10,759</b>	<b>208,410</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12235		0.12127			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12464		0.12360			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12707		0.12592			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	14/06/2019	Foreign Exchange Future			0.13459		0.13459			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,169.50160	1,264.971	15.71	0.9287	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			42.20160	29.671	15.71	0.0713	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			482.31910	549.921	18.42	0.6049	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			355.01910	314.621	18.42	0.3951	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			172.16150	202.635	20.70	0.2848	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,044.86150	967.335	20.70	0.7152	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			819.96680	891.901	18.86	0.6395	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			460.06680	428.001	18.86	0.3605	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			434.70160	483.732	20.62	0.4107	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,074.80160	1,019.831	20.62	0.5893	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,474.14970	1,562.951	16.94	0.8707	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			114.24970	99.051	16.94	0.1293	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			683.82670	746.029	20.32	0.4818	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,091.42670	1,039.129	20.32	0.5182	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			418.95990	462.997	21.60	0.3315	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,826.55990	1,756.097	21.60	0.6685	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,104.89420	1,184.556	18.65	0.6701	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			512.49420	477.656	18.65	0.3299	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,588.56980	1,600.777	19.73	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,129.46980	1,141.677	19.73	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,229.47150	1,245.835	21.01	0.4977	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,770.37150	1,786.735	21.01	0.5023	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,024.16770	2,032.685	17.51	0.7308	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			565.06770	573.585	17.51	0.2692	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	27/09/2017	Foreign Exchange Future			15.91900		15.76050			0.0000	12,735,200.00	800	0
€ / R	On	03/10/2017	Foreign Exchange Future			15.92150		15.77550			0.0000	159,215,000.00	10,000	0
€ / R	On	11/10/2017	Foreign Exchange Future			15.94810		15.98320			0.0000	60,523,039.50	3,795	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.00310		15.85740			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.06890		15.92150			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.11300		15.96500			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.18110		16.03140			0.0000	287,004,170.70	17,737	94,495
€ / R	On	27/12/2017	Foreign Exchange Future			16.21170		16.06140			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.33290		16.18490			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.48620		16.34480			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.81650		16.65820			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.13570		16.97270			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.18930		18.01040			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 € / R Future</b>												<b>519,477,410.20</b>	<b>32,332</b>	<b>118,128</b>
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			0.57720	0.000	16.83	0.0000	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			451.07720	609.000	16.83	1.0000	0.00	0	0
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			216.70090	120.857	13.67	0.5229	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			52.20090	102.357	13.67	0.4771	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			0.00000	181.216	13.21	0.5256	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			0.00000	149.316	13.21	0.4744	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			77.26970	54.123	13.45	0.1630	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			514.66970	637.223	13.45	0.8370	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			317.43400	255.744	14.08	0.4136	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			328.93400	414.644	14.08	0.5864	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			172.30070	128.593	13.49	0.2377	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			627.30070	731.593	13.49	0.7623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			578.01910	496.079	15.90	0.4912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			588.76930	679.201	15.35	0.6421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			357.36930	298.100	15.35	0.3579	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			16.07830	15.177	15.69	0.0315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			802.13660	705.579	16.57	0.5919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			303.53660	356.679	16.57	0.4081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			490.64580	571.249	15.62	0.5750	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			459.24580	390.149	15.62	0.4250	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			409.41910	477.179	15.90	0.5088	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,385.33870	5,239.752	26.62	0.9845	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,045.59830	2,194.558	16.24	0.9725	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			14.19830	13.458	16.24	0.0275	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			701.13190	801.427	15.07	0.7080	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			269.73190	220.327	15.07	0.2920	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,917.47830	2,066.277	15.69	0.9685	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,089.50230	1,955.787	19.19	0.8762	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			703.37400	612.720	16.29	0.5508	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			344.77400	403.820	16.29	0.4492	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			284.77550	335.138	16.71	0.3886	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			853.37550	754.038	16.71	0.6114	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.73870	10.852	26.62	0.0155	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			70.14130	85.935	19.20	0.1227	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,098.74130	1,964.835	19.20	0.8773	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			69.38810	84.993	19.21	0.1215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,107.98810	1,973.893	19.21	0.8785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			70.90230	86.887	19.19	0.1238	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			299.11630	251.010	15.50	0.3018	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			740.51630	842.710	15.50	0.6982	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			407.08470	354.270	15.47	0.3408	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			791.98470	887.170	15.47	0.6592	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,480.41570	1,598.495	14.79	0.8280	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			185.61570	162.295	14.79	0.1720	0.00	0	5,648

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,629.06060	1,751.206	14.68	0.8595	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			144.26060	125.006	14.68	0.1405	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,621.05450	1,742.998	14.69	0.8579	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			146.25450	126.798	14.69	0.1421	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			805.70050	734.055	16.06	0.4810	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			650.50050	720.255	16.06	0.5190	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,637.08640	1,759.435	14.68	0.8610	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			142.28640	123.235	14.68	0.1390	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			52.26750	48.044	15.80	0.0597	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,397.06750	2,534.244	15.80	0.9403	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,442.55340	1,559.497	14.81	0.8192	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			197.75340	173.297	14.81	0.1808	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			51.74550	43.671	14.74	0.0476	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			291.27620	262.105	15.05	0.2038	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,091.37850	3,942.231	20.74	0.8527	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			199.57850	208.731	20.74	0.1473	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,525.29140	1,648.558	15.15	0.7572	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			367.09140	332.058	15.15	0.2428	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,959.94550	3,110.171	14.74	0.9524	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,518.56400	1,641.590	15.15	0.7556	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			370.36400	335.090	15.15	0.2444	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,532.03300	1,655.544	15.14	0.7588	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			363.83300	329.044	15.14	0.2412	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,699.47620	1,828.605	15.05	0.7962	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,026.27340	1,109.360	16.36	0.5344	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,173.57340	1,093.660	16.36	0.4656	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,033.92410	1,117.502	16.34	0.5373	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,161.22410	1,081.802	16.34	0.4627	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,030.09160	1,113.424	16.35	0.5358	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,167.39160	1,087.724	16.35	0.4642	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			947.65650	887.895	15.96	0.3200	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,092.93280	2,211.895	15.97	0.6790	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			952.53280	892.595	15.97	0.3210	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,087.83040	2,206.608	15.98	0.6779	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			957.43040	897.308	15.98	0.3221	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,098.05650	2,217.195	15.96	0.6800	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>428,652</b>
<b>Total € / R</b>												<b>519,477,410.20</b>	<b>32,332</b>	<b>546,780</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78530		10.66670			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.79930		10.68030			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.92000		10.80520			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.06420		10.94130			0.0000	0.00	0	1,512
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.19810		11.07290			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.60490		11.47410			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 AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,758</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			58.58830	74.900	19.10	0.1533	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,271.88830	1,169.600	19.10	0.8467	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			60.50220	77.025	19.06	0.1571	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,253.80220	1,151.725	19.06	0.8429	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			59.53750	75.954	19.08	0.1552	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,262.83750	1,160.654	19.08	0.8448	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			775.70760	874.348	16.06	0.8411	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			95.40760	75.048	16.06	0.1589	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			767.89490	866.168	16.07	0.8380	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			97.59490	76.868	16.07	0.1620	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			783.55710	882.561	16.06	0.8441	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			93.25710	73.261	16.06	0.1559	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			966.48900	1,063.433	15.86	0.8077	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			151.28900	133.433	15.86	0.1923	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			958.95520	1,055.647	15.86	0.8052	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			153.75520	135.647	15.86	0.1948	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			951.45050	1,047.887	15.86	0.8027	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			156.25050	137.887	15.86	0.1973	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			352.26940	312.854	14.93	0.3198	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			794.98850	879.511	14.92	0.6856	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			343.68850	305.312	14.92	0.3144	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			789.26520	873.089	14.92	0.6830	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			347.96520	308.889	14.92	0.3170	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			783.56940	867.054	14.93	0.6802	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			627.20250	692.574	14.88	0.5482	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			674.30250	614.473	14.88	0.4518	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			623.14110	688.095	14.89	0.5458	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			680.24110	619.995	14.89	0.4542	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			631.28410	697.081	14.87	0.5506	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			668.38410	608.981	14.87	0.4494	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			640.72660	593.183	14.49	0.3566	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,104.83880	1,188.586	14.47	0.6471	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			630.73880	583.686	14.47	0.3529	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,099.82250	1,183.318	14.48	0.6452	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			635.72250	588.418	14.48	0.3548	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,094.82660	1,178.083	14.49	0.6434	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>11,758</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.10370		10.95270			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.25430		11.10760			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.41160		11.25580			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 CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			552.10850	661.637	14.62	0.7843	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			139.40850	97.937	14.62	0.2157	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			545.41870	654.238	14.63	0.7800	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			142.71870	100.538	14.63	0.2200	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			558.84920	669.082	14.60	0.7884	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			136.14920	95.382	14.60	0.2116	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,123.16750	1,254.487	14.46	0.8784	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			85.56750	70.187	14.46	0.1216	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,114.90690	1,245.617	14.44	0.8767	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			87.30690	71.317	14.44	0.1233	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,131.45450	1,263.373	14.47	0.8801	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			83.85450	69.073	14.47	0.1199	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			785.51040	887.625	14.36	0.6904	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			349.71040	296.025	14.36	0.3096	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			779.92160	881.597	14.37	0.6876	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			354.12160	299.997	14.37	0.3124	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			791.12720	893.688	14.35	0.6932	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			345.32720	292.088	14.35	0.3068	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>500</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.15270		14.04690			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.43540		14.33800			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.73900		14.62710			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69340		15.69340			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			461.30170	514.124	16.90	0.5591	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			444.40170	391.424	16.90	0.4409	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			456.77900	509.250	16.91	0.5556	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			449.87900	396.550	16.91	0.4444	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			465.85720	519.032	16.88	0.5627	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			438.95720	386.332	16.88	0.4373	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			755.55290	805.872	16.65	0.5915	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			567.55290	520.472	16.65	0.4085	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			750.87100	800.941	16.66	0.5891	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			572.87100	525.541	16.66	0.4109	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			760.25640	810.829	16.64	0.5940	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			562.25640	515.429	16.64	0.4060	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			885.13100	933.531	16.63	0.5682	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			788.03100	724.531	16.63	0.4318	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			880.87010	929.061	16.64	0.5662	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			793.77010	730.061	16.64	0.4338	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			876.63400	924.611	16.65	0.5643	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			799.53400	735.611	16.65	0.4357	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,814.24870	1,782.165	15.67	0.6597	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			850.84870	818.765	15.67	0.3403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,809.13730	1,777.054	15.68	0.6584	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			855.73730	823.654	15.68	0.3416	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,819.37450	1,787.290	15.66	0.6609	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			845.97450	813.890	15.66	0.3391	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05550		2.03300			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.07080		2.04970			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08820		2.06600			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05560		2.05560			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			322.03650	258.899	16.43	0.2579	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,187.33450	1,359.552	16.36	0.7836	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			257.33450	204.552	16.36	0.2164	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,116.93800	1,284.348	16.35	0.7638	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			286.93800	229.348	16.35	0.2362	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,052.03650	1,213.899	16.43	0.7421	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,528.21790	1,691.284	16.14	0.7398	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			431.21790	383.284	16.14	0.2602	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,666.95970	1,836.779	16.18	0.7686	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			369.95970	328.779	16.18	0.2314	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,596.76820	1,763.273	16.16	0.7544	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			399.76820	355.273	16.16	0.2456	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,365.80230	1,505.373	16.25	0.6215	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			905.80230	823.373	16.25	0.3785	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,316.92200	1,453.919	16.32	0.6076	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			956.92200	871.919	16.32	0.3924	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,416.18790	1,558.337	16.19	0.6354	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			856.18790	776.337	16.19	0.3646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,151.73200	2,158.532	16.69	0.6106	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,395.73200	1,402.532	16.69	0.3894	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,103.82030	2,108.531	16.71	0.6017	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,447.82030	1,452.531	16.71	0.3983	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,200.61210	2,209.479	16.67	0.6195	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,344.61210	1,353.479	16.67	0.3805	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18280		2.16330			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22450		2.20590			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27050		2.24930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.45170		2.45170			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	18/12/2017	Foreign Exchange Option	2.00	Call			1,764.57600	1,933.865	16.40	0.8779	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			131.57600	105.865	16.40	0.1221	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,682.89610	1,849.343	16.43	0.8638	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			149.89610	121.343	16.43	0.1362	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,603.03180	1,766.478	16.47	0.8489	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			170.03180	138.478	16.47	0.1511	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,150.94710	1,265.063	16.99	0.5914	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			891.94710	820.063	16.99	0.4086	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,104.93390	1,215.875	17.07	0.5760	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			945.93390	870.875	17.07	0.4240	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,198.60250	1,315.893	16.92	0.6069	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			839.60250	770.893	16.92	0.3931	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,056.19700	974.466	16.51	0.3964	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,403.45830	1,530.975	16.59	0.5909	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,110.45830	1,025.975	16.59	0.4091	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,359.06060	1,483.846	16.66	0.5784	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,166.06060	1,078.846	16.66	0.4216	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,449.19700	1,579.466	16.51	0.6036	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,769.04680	3,773.756	16.53	0.7561	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			852.04680	856.756	16.53	0.2439	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,906.88640	3,911.833	16.53	0.7694	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			789.88640	794.833	16.53	0.2306	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,837.58810	3,842.415	16.53	0.7628	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			820.58810	825.415	16.53	0.2372	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76100		1.73990			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78780		1.76770			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81570		1.79440			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88140		1.88140			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			449.69650	537.122	17.41	0.4918	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			750.69650	627.122	17.41	0.5082	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			416.41340	498.232	17.58	0.4653	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			817.41340	688.232	17.58	0.5347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			485.46240	578.717	17.24	0.5191	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			686.46240	568.717	17.24	0.4809	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			938.38350	1,055.916	16.40	0.6166	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			661.38350	577.917	16.40	0.3834	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			890.67540	1,003.222	16.48	0.5968	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			713.67540	625.222	16.48	0.4032	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			988.20000	1,110.720	16.33	0.6363	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			611.20000	532.720	16.33	0.3637	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,175.39660	1,304.987	16.53	0.6148	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			831.39660	747.987	16.53	0.3852	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,129.91110	1,255.853	16.63	0.5991	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			885.91110	798.853	16.63	0.4009	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,222.60250	1,355.864	16.43	0.6307	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			778.60250	698.864	16.43	0.3693	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,219.82010	2,219.906	16.84	0.6507	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,105.82010	1,105.906	16.84	0.3493	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,322.29360	2,323.707	16.72	0.6702	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,008.29360	1,009.707	16.72	0.3298	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,270.47530	2,271.233	16.78	0.6604	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,056.47530	1,057.233	16.78	0.3396	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13080		0.12860			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13020		0.12860			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12980		0.12830			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73020		1.72120			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75740		1.74900			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78690		1.77710			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.89580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.88670		9.72770			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			10.00540		9.84950			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			10.13370		9.96950			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.46160		10.46160			0.0000	0.00	0	0
<b>Total NZ\$/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			281.37330	359.859	17.19	0.5542	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			363.67330	283.159	17.19	0.4458	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			277.41100	354.874	17.20	0.5493	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			369.71100	288.174	17.20	0.4507	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			285.38200	364.898	17.18	0.5592	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			357.68200	278.198	17.18	0.4408	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			664.07950	774.913	16.59	0.7113	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			264.57950	219.513	16.59	0.2887	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			658.13730	768.190	16.59	0.7081	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			268.63730	222.790	16.59	0.2919	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			670.06180	781.666	16.59	0.7144	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			260.56180	216.266	16.59	0.2856	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			592.14930	693.434	15.77	0.6127	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			462.64930	399.734	15.77	0.3873	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			587.35880	688.194	15.78	0.6098	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			467.85880	404.494	15.78	0.3902	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			596.97110	698.705	15.76	0.6157	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			457.47110	395.005	15.76	0.3843	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,101.61230	1,106.684	15.20	0.6431	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			560.01230	565.083	15.20	0.3569	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,096.12050	1,101.324	15.21	0.6412	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			564.52050	569.724	15.21	0.3588	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,107.12990	1,112.064	15.19	0.6450	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			555.52990	560.464	15.19	0.3550	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32280		1.32070			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33590		1.33430			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35170		1.34930			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37320		1.37320			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			207.00000	228.000		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			107.00000	128.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			7.00000	28.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			343.00000	359.000		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			243.00000	259.000		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			143.00000	159.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			293.00000	317.000		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			193.00000	217.000		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			393.00000	417.000		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			532.00000	532.000		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			432.00000	432.000		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			632.00000	632.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.34240		1.34520			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34620		1.34900			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34990		1.35270			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,270</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,270</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17890		1.18200			0.0000	6,035,968.00	5,120	2,590
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18530		1.18850			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19220		1.19520			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>6,035,968.00</b>	<b>5,120</b>	<b>2,590</b>
<b>Total QUANTO € / \$</b>												<b>6,035,968.00</b>	<b>5,120</b>	<b>2,590</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,282.83000		24,041.08000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,650.91000		24,421.74000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.10810		10.00620			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.25440		10.15740			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.41260		10.30770			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.88910		10.88910			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			399.61790	463.274	15.41	0.6723	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			203.41790	165.174	15.41	0.3277	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			393.97350	457.092	15.43	0.6671	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	9.82	Put			207.77350	168.992	15.43	0.3329	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			405.31810	469.511	15.40	0.6774	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			199.11810	161.411	15.40	0.3226	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			523.14770	584.676	15.18	0.6297	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			325.74770	290.276	15.18	0.3703	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			517.96610	579.141	15.19	0.6260	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			330.56610	294.741	15.19	0.3740	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			528.36910	590.247	15.17	0.6334	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			320.96910	285.847	15.17	0.3666	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			624.35790	689.275	14.90	0.6194	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			416.65790	376.675	14.90	0.3806	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			619.39390	683.992	14.91	0.6164	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			421.69390	381.392	14.91	0.3836	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			629.35450	694.586	14.89	0.6224	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			411.65450	371.986	14.89	0.3776	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,338.01630	1,341.127	15.09	0.7019	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			448.91630	452.027	15.09	0.2981	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,331.93790	1,334.740	15.09	0.7002	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			452.83790	455.639	15.09	0.2998	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,344.11990	1,347.537	15.10	0.7037	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			445.01990	448.437	15.10	0.2963	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.75630		3.72940			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.71220		3.68840			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.67490		3.64950			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57250		3.57250			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>18,650</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			96.88510	110.951	14.48	0.5389	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			107.48510	94.651	14.48	0.4611	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			92.09170	105.714	14.45	0.5234	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			112.69170	99.414	14.45	0.4766	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			101.83450	116.341	14.51	0.5543	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			102.43450	90.041	14.51	0.4457	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			243.54700	262.271	14.77	0.7169	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			75.14700	70.071	14.77	0.2831	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			236.81140	255.307	14.74	0.7077	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			78.41140	73.107	14.74	0.2923	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			250.38230	269.330	14.79	0.7261	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			71.98230	67.129	14.79	0.2739	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			180.58580	196.499	15.20	0.5383	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			191.08580	181.599	15.20	0.4617	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			176.18530	191.857	15.21	0.5299	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			196.68530	186.957	15.21	0.4701	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			185.07170	201.228	15.18	0.5467	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			185.57170	176.328	15.18	0.4533	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			316.23630	319.906	15.85	0.5695	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			263.73630	267.406	15.85	0.4305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			311.26990	314.985	15.85	0.5641	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			268.76990	272.485	15.85	0.4359	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			306.35630	310.118	15.84	0.5587	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			273.85630	277.618	15.84	0.4413	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>18,650</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39280		1.38020			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37400		1.36230			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.35780		1.34580			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			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>2 351 557 002.30</b>	<b>166,544</b>	<b>1,725,794</b>
<b>Total Options</b>												<b>25 651 342.41</b>	<b>93,968</b>	<b>3,400,468</b>
<b>Grand Total:</b>												<b>2,377,208,344.71</b>	<b>260,512</b>	<b>5,126,262</b>