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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/09/2017 Foreign Exchange Future			13.51150		13.53720			0.0000	22,983,061.50	1,701	0
\$ / R On 06/10/2017 Foreign Exchange Future			13.50420		13.53920			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.51830		13.55490			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.52510		13.56140			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.54100		13.57660			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.55010		13.58530			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.57240		13.60700			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.57890		13.61350			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.58740		13.62210			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			13.59600		13.63080			0.0000	0.00	0	1,443
\$ / R On 28/11/2017 Foreign Exchange Future			13.61950		13.65450			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.62370		13.65880			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.65590		13.69100			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.66230		13.69740			0.0000	414,227,273.70	30,319	832,160
\$ / R On 22/12/2017 Foreign Exchange Future			13.67090		13.70600			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.68160		13.71660			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.69450		13.72950			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.70910		13.74420			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.75490		13.79060			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.75700		13.79270			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	13/02/2018	Foreign Exchange Future			13.78200		13.81790			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.78620		13.82210			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.85290		13.88950			0.0000	62,338,050.00	4,500	110,346
\$ / R	On	25/04/2018	Foreign Exchange Future			13.92920		13.96650			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.96200		13.99950			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.97020		14.00780			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.03990		14.07790			0.0000	0.00	0	104,630
\$ / R	On	02/07/2018	Foreign Exchange Future			14.06860		14.10680			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.10500		14.14350			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.15360		14.19250			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.22440		14.26400			0.0000	0.00	0	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.34400		14.38320			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.40990		14.44870			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.53960		14.57740			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.60980		14.64710			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.79700		14.83280			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.66760		15.70360			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.78300		15.81920			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.90340		15.93990			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>499,548,385.20</b>	<b>36,520</b>	<b>1,332,097</b>
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			0.19400	0.000	8.75	0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			517.39400	491.500	8.75	1.0000	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			860.47450	825.331	19.40	0.9908	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			1.27450	1.131	19.40	0.0092	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			363.50010	326.975	15.87	0.8526	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			24.30010	22.775	15.87	0.1474	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			239.91460	203.619	14.79	0.7160	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			50.71460	49.419	14.79	0.2840	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			63.81420	63.102	14.43	0.3455	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			203.01420	167.302	14.43	0.6545	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			58.44460	59.218	14.24	0.2573	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			333.34460	297.518	14.24	0.7427	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			46.18280	47.707	13.96	0.2053	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			407.58280	372.807	13.96	0.7947	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,242.71660	1,275.353	17.94	0.9729	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			9.31660	6.353	17.94	0.0271	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			501.62710	520.101	15.47	0.7940	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			78.22710	61.101	15.47	0.2060	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			179.75900	180.998	13.72	0.4536	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			265.05900	231.098	13.72	0.5464	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,865.85240	3,901.082	32.98	0.9968	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.15240	1.182	32.98	0.0032	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			593.12710	611.603	15.99	0.8095	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			78.42710	61.703	15.99	0.1905	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			685.84550	647.093	12.37	0.9203	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	27/10/2017	Foreign Exchange Option	12.92	Put		20.54550	16.993	12.37	0.0797	0.00	0	1,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put		115.54890	112.132	13.47	0.2946	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call		452.54890	414.532	13.47	0.7054	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		157.43640	155.790	13.89	0.3548	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		410.93640	374.690	13.89	0.6452	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		528.20470	538.112	15.65	0.6883	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		170.30470	145.512	15.65	0.3117	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		245.09100	229.895	14.16	0.4344	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		341.39100	326.195	14.16	0.5656	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		141.00230	138.218	13.97	0.3034	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		511.80230	474.218	13.97	0.6966	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		262.29450	261.126	14.47	0.4288	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		416.79450	380.626	14.47	0.5712	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,088.13040	4,123.340	25.65	0.9936	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		2.63040	2.840	25.65	0.0064	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		281.73390	280.746	14.58	0.4424	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		410.53390	374.446	14.58	0.5576	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		954.32230	917.425	13.67	0.8858	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		45.52230	43.725	13.67	0.1142	0.00	0	238,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		340.09780	339.550	16.04	0.4354	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		501.09780	465.450	16.04	0.5646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		580.23610	584.590	16.99	0.5809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		347.63610	316.890	16.99	0.4191	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		472.73320	475.053	16.58	0.5211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		410.13320	377.353	16.58	0.4789	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		1,190.81430	1,153.162	14.92	0.8924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		53.41430	50.862	14.92	0.1076	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		690.06860	653.387	15.67	0.6862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		212.66860	211.087	15.67	0.3138	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		1,031.03970	993.255	15.09	0.8446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		83.63970	80.955	15.09	0.1554	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		383.01640	382.788	16.23	0.4609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		480.41640	445.088	16.23	0.5391	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,521.86700	1,483.443	15.10	0.9491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		24.46700	21.143	15.10	0.0509	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		205.30440	203.693	15.64	0.3062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		702.70440	665.993	15.64	0.6938	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		1,022.91930	985.137	15.10	0.8418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		85.51930	82.837	15.10	0.1582	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,560.46640	1,522.246	15.27	0.9521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		23.06640	19.946	15.27	0.0479	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		148.56620	128.980	19.10	0.1978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,251.16620	1,266.680	19.10	0.8022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		180.39730	158.310	18.62	0.2365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,082.99730	1,096.010	18.62	0.7635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		922.08480	932.438	18.15	0.7179	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		219.48480	194.738	18.15	0.2821	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		224.01850	222.484	15.72	0.3252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		671.41850	634.784	15.72	0.6748	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		497.14080	499.922	16.68	0.5356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		394.54080	362.222	16.68	0.4644	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,107.79390	1,121.194	18.70	0.7698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		175.19390	153.494	18.70	0.2302	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,877.16360	1,899.465	20.52	0.8972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		74.56360	61.765	20.52	0.1028	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		187.59070	185.930	15.57	0.2875	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		734.99070	698.230	15.57	0.7125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		768.27350	731.487	15.49	0.7309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		170.87350	169.187	15.49	0.2691	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		354.48930	323.495	16.95	0.4259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		567.08930	571.195	16.95	0.5741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		715.49840	678.764	15.61	0.7013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		198.09840	196.464	15.61	0.2987	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		696.36640	659.670	15.66	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		208.96640	207.370	15.66	0.3100	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		434.59720	401.147	16.43	0.5011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		437.19720	438.847	16.43	0.4989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,332.53080	1,295.198	14.78	0.9245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		35.13080	32.898	14.78	0.0755	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		583.59820	547.353	15.94	0.6168	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		286.19820	285.053	15.94	0.3832	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		332.64620	331.902	16.09	0.4222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		530.04620	494.202	16.09	0.5778	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,113.87410	1,076.118	15.00	0.8710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		66.47410	63.818	15.00	0.1290	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,522.73740	1,541.324	19.79	0.8510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		110.13740	93.624	19.79	0.1490	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,531.63180	1,550.324	19.81	0.8524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		109.03180	92.624	19.81	0.1476	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,512.23120	1,473.755	15.06	0.9484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		24.83120	21.455	15.06	0.0516	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,960.15730	1,923.486	16.97	0.9737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		12.75730	11.186	16.97	0.0263	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		837.79000	801.013	15.35	0.7666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		140.39000	138.713	15.35	0.2334	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,243.26060	1,205.711	14.87	0.9053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		45.86060	43.411	14.87	0.0947	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		754.84170	718.064	15.52	0.7236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		177.44170	175.764	15.52	0.2764	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,484.37660	3,517.428	22.90	0.9811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		11.77660	9.728	22.90	0.0189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,579.25620	2,606.621	21.91	0.9489	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		36.65620	28.921	21.91	0.0511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,425.29730	1,443.105	19.58	0.8347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		122.69730	105.405	19.58	0.1653	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		280.29020	252.358	17.53	0.3497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		732.89020	740.058	17.53	0.6503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,715.65910	1,678.153	15.93	0.9622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		18.25910	15.853	15.93	0.0378	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		683.81320	647.146	15.69	0.6824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		216.41320	214.845	15.69	0.3176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,445.02760	3,477.911	22.87	0.9803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		12.42760	10.211	22.87	0.0197	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		272.17080	244.628	17.61	0.3409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		754.77080	762.328	17.61	0.6591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,513.91000	3,547.081	22.93	0.9818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		11.31000	9.381	22.93	0.0182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		198.94510	175.546	18.39	0.2584	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,001.54510	1,013.246	18.39	0.7416	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,365.93770	4,400.705	23.43	0.9936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		3.33770	3.004	23.43	0.0064	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		297.26290	268.552	17.39	0.3677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		689.86290	696.252	17.39	0.6323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,553.31470	3,586.638	22.97	0.9825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		10.71470	8.938	22.97	0.0175	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		193.17980	170.178	18.46	0.2516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,025.77980	1,037.878	18.46	0.7484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,141.35450	3,172.568	22.59	0.9722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		18.75450	14.868	22.59	0.0278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,879.21880	2,908.320	22.34	0.9625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		26.61880	20.620	22.34	0.0375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		611.86890	575.463	15.86	0.6363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		264.46890	263.163	15.86	0.3637	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		324.64750	294.780	17.17	0.3960	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		627.24750	632.480	17.17	0.6040	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		10.01260	8.414	23.01	0.0165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,602.61260	3,636.113	23.01	0.9835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		45.90730	36.791	21.46	0.0640	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,348.50730	2,374.491	21.46	0.9360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		594.78730	558.473	15.91	0.6246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		277.38730	276.173	15.91	0.3754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		9.87750	8.312	23.02	0.0163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,612.47750	3,646.012	23.02	0.9837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		9.74410	8.212	23.03	0.0161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,622.34410	3,655.912	23.03	0.9839	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,318.16630	4,352.917	23.28	0.9922	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		4.16630	3.817	23.28	0.0078	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		347.89980	346.948	16.43	0.4211	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			553.89980	517.848	16.43	0.5789	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			430.84350	430.922	16.78	0.4688	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			507.44350	472.522	16.78	0.5312	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			334.96740	335.860	16.52	0.3922	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			634.46740	600.360	16.52	0.6078	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,332.79860	1,347.860	19.44	0.7723	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			196.99860	176.960	19.44	0.2277	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			791.60630	757.070	16.16	0.6864	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			247.40630	247.970	16.16	0.3136	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,233.11830	1,246.878	19.17	0.7512	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			217.31830	195.978	19.17	0.2488	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			832.68930	797.741	16.11	0.6719	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			292.08930	292.841	16.11	0.3281	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			312.71430	313.595	16.19	0.3433	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			803.31430	768.495	16.19	0.6567	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			747.01010	712.487	16.34	0.6263	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			356.41010	357.587	16.34	0.3737	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			820.84030	785.943	16.14	0.6658	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			300.24030	301.043	16.14	0.3342	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,884.17300	1,903.915	20.33	0.8300	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			156.87300	140.915	20.33	0.1700	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,323.20700	1,286.553	15.46	0.8514	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			100.50700	99.553	15.46	0.1486	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,623.52920	1,640.666	19.83	0.7918	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			196.22920	177.666	19.83	0.2082	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			254.57850	255.116	15.97	0.2982	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			897.27850	862.116	15.97	0.7018	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			828.74910	836.044	17.68	0.5877	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			446.64910	418.044	17.68	0.4123	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			816.85180	823.895	17.64	0.5810	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			458.95180	430.095	17.64	0.4190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,854.19480	1,872.205	19.75	0.7774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			243.69480	225.105	19.75	0.2226	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			889.75120	854.209	16.16	0.6390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			400.25120	401.309	16.16	0.3610	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			646.24420	614.018	16.95	0.5090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			269.44070	268.088	15.71	0.2760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,509.30650	1,470.633	15.25	0.8501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			119.80650	117.733	15.25	0.1499	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,948.05330	1,909.751	15.60	0.9190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			58.55330	56.851	15.60	0.0810	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,289.78380	2,311.494	20.47	0.8310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			347.63720	324.789	18.75	0.3055	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,529.13670	1,544.592	19.13	0.7251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			308.63670	287.492	19.13	0.2749	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			975.01980	938.856	15.93	0.6782	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		335.51980	335.957	15.93	0.3218	2,097,712.39	6,244	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,088.94070	1,050.988	15.71	0.7240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		945.87850	909.912	16.00	0.6652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,136.09280	1,097.954	15.65	0.7411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		246.59280	245.054	15.65	0.2589	1,579,620.66	6,446	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,069.28040	2,089.223	20.11	0.8061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		208.78040	192.123	20.11	0.1939	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,368.13720	1,381.889	18.75	0.6945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,820.34830	1,838.035	19.69	0.7724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		249.84830	230.935	19.69	0.2276	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		900.74880	865.118	16.13	0.6443	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		391.24880	392.218	16.13	0.3557	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		356.37850	357.012	16.00	0.3348	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,705.21660	3,734.702	23.28	0.9178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		85.36580	78.204	23.24	0.0828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,685.86580	3,715.304	23.24	0.9172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		329.42990	307.360	18.92	0.2913	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		1,021.13020	1,030.494	17.90	0.6114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		460.63020	433.394	17.90	0.3886	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		85.04020	77.902	23.26	0.0825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,695.54020	3,725.002	23.26	0.9175	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		84.71660	77.602	23.28	0.0822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		282.67160	262.619	19.41	0.2540	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		721.28680	726.464	17.11	0.5126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		610.78680	579.364	17.11	0.4874	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		0.00000	956.572	15.88	0.6860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		0.00000	323.672	15.88	0.3140	4,855,074.00	15,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,439.92990	1,454.460	18.92	0.7087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		162.85710	149.011	20.70	0.1548	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,594.10890	1,554.094	15.25	0.8673	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		104.60890	101.194	15.25	0.1327	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		0.00000	1,342.053	18.66	0.6864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		0.00000	334.953	18.66	0.3136	10,048,584.00	30,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,653.17160	1,669.719	19.41	0.7460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		666.74420	671.118	16.95	0.4910	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		545.53090	515.762	17.43	0.4459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		836.03090	842.862	17.43	0.5541	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		446.95350	448.486	16.31	0.3871	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		836.45350	801.386	16.31	0.6129	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,433.35710	2,456.111	20.70	0.8452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		179.28380	164.394	20.47	0.1690	0.00	0	750
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,445.71360	1,458.812	18.71	0.6750	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		412.21360	388.012	18.71	0.3250	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,110.69750	2,129.605	19.93	0.7783	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		267.19750	248.805	19.93	0.2217	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,012.42940	1,019.811	17.65	0.5613	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	11/05/2018	Foreign Exchange Option	14.40	Call			611.92940	581.811	17.65	0.4387	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			947.39910	953.863	17.47	0.5398	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			655.19910	624.063	17.47	0.4602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,585.16790	2,604.450	20.34	0.7906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			283.06790	264.350	20.34	0.2094	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,537.60560	1,549.325	18.63	0.6504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			505.50560	479.225	18.63	0.3496	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,019.76970	983.386	16.41	0.6093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			581.86970	583.486	16.41	0.3907	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,359.73610	1,319.217	15.71	0.7310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			331.83610	329.317	15.71	0.2690	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,750.60080	1,711.804	15.25	0.8324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			172.70080	171.904	15.25	0.1676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,093.31230	3,056.740	15.04	0.9760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			15.41230	16.840	15.04	0.0240	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,392.76570	1,352.087	15.67	0.7409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			314.86570	312.187	15.67	0.2591	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,157.49040	2,122.887	14.86	0.9050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			79.59040	82.987	14.86	0.0950	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,419.59300	1,378.790	15.63	0.7487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			301.69300	298.890	15.63	0.2513	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,560.71630	1,572.660	18.68	0.6545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			498.61630	472.560	18.68	0.3455	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,566.19730	1,524.920	15.45	0.7886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			238.29730	235.020	15.45	0.2114	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,846.17140	1,860.029	19.23	0.7005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			424.07140	399.929	19.23	0.2995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			990.72510	954.669	16.50	0.5969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			612.82510	614.769	16.50	0.4031	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,202.98950	1,163.468	15.92	0.6804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			425.08950	423.568	15.92	0.3196	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,312.91420	1,322.379	18.16	0.6064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			580.81420	552.279	18.16	0.3936	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,607.56510	2,573.671	14.46	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			29.66510	33.771	14.46	0.0455	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			0.00000	1,790.269	15.17	0.8486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			0.00000	150.369	15.17	0.1514	2,674,455.92	17,786	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,708.17730	2,728.223	20.51	0.8021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			266.07730	248.123	20.51	0.1979	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,241.13120	1,249.672	18.01	0.5907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			609.03120	579.572	18.01	0.4093	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			0.00000	1,211.746	15.86	0.6968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			0.00000	391.846	15.86	0.3032	5,877,696.00	15,000	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,870.21200	1,884.268	19.27	0.7041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			418.11200	394.168	19.27	0.2959	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,282.74500	1,242.666	15.81	0.7069	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	13.17	Put			374.84500	372.767	15.81	0.2931	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			0.00000	2,412.558	20.06	0.7711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.00000	292.458	20.06	0.2289	3,031,622.74	10,366	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			0.00000	1,064.037	16.17	0.6427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			0.00000	504.137	16.17	0.3573	3,740,695.06	7,420	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			0.00000	2,701.598	20.47	0.7997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.00000	251.498	20.47	0.2003	3,732,230.32	14,840	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			175.31000	162.622	22.45	0.1314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,787.41000	3,812.722	22.45	0.8686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			0.00000	1,803.585	19.14	0.6919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.00000	413.484	19.14	0.3081	12,404,535.00	30,000	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			0.00000	1,074.539	16.13	0.6469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			0.00000	494.639	16.13	0.3531	2,563,716.53	5,183	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			174.79350	162.131	22.47	0.1310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,796.89350	3,822.231	22.47	0.8690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			174.27970	161.645	22.49	0.1306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,806.37970	3,831.745	22.49	0.8694	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			775.37070	778.794	16.92	0.4536	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			902.17070	867.394	16.92	0.5464	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			685.15000	687.163	16.65	0.4125	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,028.65000	992.163	16.65	0.5875	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,194.96430	1,201.417	17.76	0.5449	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			767.46430	735.017	17.76	0.4551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,734.04220	1,690.077	15.61	0.7699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			320.04220	315.677	15.61	0.2301	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,285.45140	3,248.674	14.40	0.9704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.45140	24.274	14.40	0.0296	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,567.57980	1,576.624	18.37	0.6006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			691.57980	661.024	18.37	0.3994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,969.05910	1,932.973	15.07	0.8279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			205.05910	208.573	15.07	0.1721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,351.04790	2,364.911	19.62	0.7117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			475.04790	449.311	19.62	0.2883	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,212.18070	2,225.086	19.42	0.6952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			506.18070	479.486	19.42	0.3048	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,269.07190	2,282.376	19.50	0.7021	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			493.07190	466.776	19.50	0.2979	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,659.53960	1,615.850	15.70	0.7518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			355.53960	351.449	15.70	0.2482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			773.97950	741.499	17.98	0.4384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,359.97950	1,367.099	17.98	0.5616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,864.68770	1,826.258	15.32	0.8034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			250.68770	251.858	15.32	0.1966	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,891.98330	1,854.222	15.25	0.8100	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			237.98330	239.822	15.25	0.1900	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			770.92970	738.512	17.99	0.4370	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,366.92970	1,374.112	17.99	0.5630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			767.89350	735.532	18.01	0.4356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,373.89350	1,381.132	18.01	0.5644	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,386.39350	1,393.464	18.11	0.5351	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			909.59350	877.464	18.11	0.4649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			913.01160	882.924	18.47	0.4500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,554.31160	1,563.024	18.47	0.5500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			919.07410	888.898	18.44	0.4524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,540.37410	1,548.998	18.44	0.5476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			916.04010	885.901	18.46	0.4512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,547.34010	1,556.001	18.46	0.5488	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,574.50240	1,584.134	18.57	0.5259	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,051.90240	1,023.734	18.57	0.4741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,055.30050	1,028.648	18.83	0.4613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,738.20050	1,748.848	18.83	0.5387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,061.32390	1,034.596	18.81	0.4635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,724.22390	1,734.796	18.81	0.5365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,058.30700	1,031.621	18.82	0.4624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,731.20700	1,741.821	18.82	0.5376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,595.18200	1,567.972	17.79	0.5945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,142.38200	1,150.972	17.79	0.4055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,603.45480	1,576.134	17.76	0.5969	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,130.65480	1,139.134	17.76	0.4031	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,599.30800	1,572.046	17.77	0.5957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,136.50800	1,145.046	17.77	0.4043	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,208.66500	2,174.284	19.01	0.6024	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,675.06500	1,676.684	19.01	0.3976	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,204.58520	2,170.265	19.02	0.6016	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,680.98520	1,682.665	19.02	0.3984	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,212.75400	2,178.321	19.01	0.6032	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,669.15400	1,670.721	19.01	0.3968	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,799.35990	1,801.811	19.23	0.4037	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,248.55990	2,214.811	19.23	0.5963	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,375.59140	2,340.042	19.26	0.6067	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,795.69140	1,796.642	19.26	0.3933	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,383.81590	2,348.217	19.24	0.6081	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,783.91590	1,784.817	19.24	0.3919	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,379.69940	2,344.130	19.25	0.6074	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,789.79940	1,790.730	19.25	0.3926	0.00	0	0
<b>Total \$ / R Option</b>												<b>52,605,942.61</b>	<b>158,285</b>	<b>3,030,480</b>
<b>Total \$ / R</b>												<b>552,154,327.81</b>	<b>194,805</b>	<b>4,362,577</b>
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.66230		13.69740		0.0000		409,869.00	30	542
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.85290		13.88950		0.0000		0.00	0	7
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		14.03990		14.07790		0.0000		0.00	0	172

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	17/09/2018	Foreign Exchange Future			14.22440		14.26400			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.01440		14.01440			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>409,869.00</b>	<b>30</b>	<b>721</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			41,411.93770	38,122.754	16.55	0.4825	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			46,671.93770	46,892.753	16.55	0.5175	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			41,013.32080	37,735.303	16.58	0.4789	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			47,273.32080	47,505.303	16.58	0.5211	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			41,814.40480	38,513.618	16.53	0.4862	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			46,074.40480	46,283.618	16.53	0.5138	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			72,887.18270	69,499.740	16.65	0.5563	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			55,937.18270	56,209.740	16.65	0.4437	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			72,428.93280	69,047.733	16.66	0.5538	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			56,478.93280	56,757.733	16.66	0.4462	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			73,348.05230	69,954.779	16.63	0.5588	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			55,398.05230	55,664.779	16.63	0.4412	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			88,669.05600	85,197.311	16.85	0.5503	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			73,879.05600	74,207.311	16.85	0.4497	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			88,242.24550	84,776.448	16.87	0.5483	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			74,452.24550	74,786.448	16.87	0.4517	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			89,097.94380	85,619.798	16.84	0.5523	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			73,307.94380	73,629.798	16.84	0.4477	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			107,756.79100	104,071.652	16.89	0.5676	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			83,356.79100	83,631.652	16.89	0.4324	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			108,617.74130	104,920.644	16.87	0.5710	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			82,217.74130	82,480.644	16.87	0.4290	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			108,186.63260	104,495.505	16.88	0.5693	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			82,786.63260	83,055.505	16.88	0.4307	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			114,724.18990	114,152.207	17.77	0.5033	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			150,284.18990	149,712.207	17.77	0.4967	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			114,405.50710	113,834.899	17.79	0.5021	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			150,965.50710	150,394.899	17.79	0.4979	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			115,044.76890	114,470.684	17.76	0.5044	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			149,604.76890	149,030.684	17.76	0.4956	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>409,869.00</b>	<b>30</b>	<b>721</b>
£ / R	On 03/10/2017	Foreign Exchange Future			18.10580		18.19100			0.0000	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Future			18.20030		18.29020			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future			18.36470		18.45510			0.0000	55,479,758.70	3,021	204,595
£ / R	On 19/03/2018	Foreign Exchange Future			18.67300		18.76630			0.0000	0.00	0	1,420
£ / R	On 18/06/2018	Foreign Exchange Future			18.97470		19.07070			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future			19.27420		19.37280			0.0000	0.00	0	1,665
£ / R	On 14/06/2019	Foreign Exchange Future			19.95420		20.05090			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>55,479,758.70</b>	<b>3,021</b>	<b>211,106</b>
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put			24.35560	21.428	17.05	0.1311	0.00	0	1,000
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call			465.35560	377.228	17.05	0.8689	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			27.70120	25.008	14.86	0.0695	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			1,238.41940	1,145.741	14.81	0.9293	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			28.21940	25.441	14.81	0.0707	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			1,228.94670	1,136.182	14.77	0.9281	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			28.74670	25.882	14.77	0.0719	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,247.90120	1,155.308	14.86	0.9305	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			741.63240	666.706	17.01	0.5608	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,573.63260	1,626.230	19.13	0.7869	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			228.73260	190.930	19.13	0.2131	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,700.39600	6,790.490	26.74	0.9928	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			5.44290	5.140	26.74	0.0071	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,710.34290	6,800.440	26.74	0.9929	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.54950	5.240	26.74	0.0072	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,690.44950	6,780.541	26.74	0.9928	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			486.53240	502.006	17.01	0.4392	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.49600	5.190	26.74	0.0072	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,836.37930	1,744.191	16.58	0.7810	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			280.07930	281.191	16.58	0.2190	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,848.16870	1,893.282	18.74	0.7004	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			474.46870	426.282	18.74	0.2996	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,828.89780	1,736.757	16.58	0.7795	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			282.59780	283.757	16.58	0.2205	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,821.42860	1,729.337	16.58	0.7780	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			285.12860	286.337	16.58	0.2220	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,997.14620	1,904.066	16.57	0.8117	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			230.84620	231.067	16.57	0.1883	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,747.79090	1,660.817	16.75	0.6836	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			587.09090	596.117	16.75	0.3164	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,760.49840	1,673.352	16.75	0.6864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			579.79840	588.652	16.75	0.3136	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,754.13730	1,667.077	16.75	0.6850	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			583.43730	592.377	16.75	0.3150	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,912.96590	1,827.424	16.91	0.6609	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			780.16590	793.224	16.91	0.3391	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,907.02550	1,821.594	16.91	0.6596	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			784.22550	797.394	16.91	0.3404	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,901.09800	1,815.771	16.91	0.6584	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			788.29800	801.571	16.91	0.3416	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,523.83860	2,451.746	16.97	0.6638	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,092.93860	1,117.546	16.97	0.3362	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,518.22520	2,446.220	16.98	0.6629	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,097.32520	1,122.020	16.98	0.3371	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 Option	18.64	Call			2,512.62170	2,440.714	16.98	0.6620	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,101.72170	1,126.514	16.98	0.3380	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>55,479,758.70</b>	<b>3,021</b>	<b>214,306</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12187		0.12201			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12419		0.12434			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12652		0.12668			0.0000	0.00	0	0
¥ / 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			1,222.12720	1,214.068	15.09	0.9314	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			20.92720	26.768	15.09	0.0686	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			511.27220	504.514	17.89	0.5897	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			310.07220	317.214	17.89	0.4103	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			180.14450	176.947	20.30	0.2638	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			978.94450	989.647	20.30	0.7362	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			852.91580	849.938	18.54	0.6309	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			418.81580	430.538	18.54	0.3691	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			454.02650	452.550	20.34	0.3980	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,019.92650	1,033.150	20.34	0.6020	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,523.81470	1,517.152	16.65	0.8691	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			89.71470	97.752	16.65	0.1309	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			708.51710	703.853	20.02	0.4700	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,040.41710	1,051.953	20.02	0.5300	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			434.35940	431.457	21.33	0.3192	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,766.25940	1,779.557	21.33	0.6808	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,138.97570	1,132.948	18.34	0.6621	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			470.87570	481.048	18.34	0.3379	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,576.09400	1,579.106	19.44	0.6040	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,116.99400	1,120.006	19.44	0.3960	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,225.20730	1,225.935	20.76	0.4961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,766.10730	1,766.835	20.76	0.5039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,001.39900	2,008.801	17.13	0.7339	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			542.29900	549.701	17.13	0.2661	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	03/10/2017	Foreign Exchange Future			15.95640		15.94810			0.0000	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Future			15.97720		15.97640			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.03400		16.03040			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.09990		16.09560			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.14380		16.13960			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.21480		16.21070			0.0000	19,246,967.60	1,187	94,487

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/12/2017	Foreign Exchange Future			16.24740		16.24320			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.36830		16.36470			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.53030		16.52810			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.84670		16.84570			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.16630		17.16690			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.22040		18.21590			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>19,246,967.60</b>	<b>1,187</b>	<b>118,120</b>
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			94.09540	61.487	10.42	0.4603	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			102.19540	77.887	10.42	0.5397	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			158.31170	134.401	11.51	0.4992	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			154.71170	131.601	11.51	0.5008	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			48.78490	34.788	12.44	0.1250	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			659.18490	648.788	12.44	0.8750	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			249.31050	227.695	13.69	0.3951	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			434.91050	417.595	13.69	0.6049	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			127.76430	112.237	13.24	0.2199	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			757.36430	746.037	13.24	0.7801	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			588.89840	570.744	15.14	0.5885	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			378.19840	355.944	15.14	0.4115	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			492.35940	472.478	15.37	0.5194	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			481.65940	457.678	15.37	0.4806	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			699.29200	683.421	14.91	0.6577	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			288.59200	268.621	14.91	0.3423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			823.82580	810.675	14.68	0.7247	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			213.12580	195.875	14.68	0.2753	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,095.57440	2,096.996	15.49	0.9734	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			14.87440	12.196	15.49	0.0266	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			687.41400	662.990	16.01	0.5869	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			368.11400	347.790	16.01	0.4131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			345.83830	325.605	16.14	0.3925	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			735.13830	710.805	16.14	0.6075	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.06180	8.497	25.92	0.0129	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,207.36180	5,203.697	25.92	0.9871	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,223.81420	2,225.593	16.04	0.9769	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			13.11420	10.793	16.04	0.0231	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			89.06770	75.837	18.57	0.1146	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,948.36770	1,931.037	18.57	0.8854	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			90.91910	77.628	18.56	0.1169	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,930.21910	1,912.828	18.56	0.8831	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			596.08570	571.665	15.73	0.5434	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			416.78570	396.465	15.73	0.4566	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			89.98880	76.728	18.56	0.1157	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,939.28880	1,921.928	18.56	0.8843	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			242.28730	224.573	15.09	0.2858	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			865.48730	851.973	15.09	0.7142	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 Option	15.80	Put			348.44290	330.827	15.26	0.3293	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			913.14290	899.127	15.26	0.6707	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			126.16220	115.401	14.62	0.1326	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,785.62130	1,776.944	14.61	0.8662	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			127.52130	116.644	14.61	0.1338	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			124.81550	114.169	14.64	0.1313	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			47.10930	43.623	15.74	0.0553	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,575.20930	2,573.923	15.74	0.9447	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,639.21970	1,629.036	14.65	0.8378	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			161.11970	148.736	14.65	0.1622	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,794.26220	1,785.701	14.62	0.8674	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,600.00220	1,589.446	14.68	0.8292	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			171.90220	159.146	14.68	0.1708	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			721.14570	702.582	15.92	0.4716	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			749.24570	732.882	15.92	0.5284	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,802.91550	1,794.469	14.64	0.8687	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,677.25730	1,664.241	15.04	0.7635	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			331.55730	317.541	15.04	0.2365	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,136.41700	3,136.486	14.62	0.9556	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			40.71700	39.786	14.62	0.0444	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,684.23550	1,671.290	15.04	0.7651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			328.53550	314.590	15.04	0.2349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,857.19540	1,845.816	14.93	0.8024	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			261.49540	249.116	14.93	0.1976	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,916.33720	3,907.190	20.54	0.8543	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			212.03720	203.890	20.54	0.1457	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,670.29290	1,657.215	15.04	0.7619	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			334.59290	320.515	15.04	0.2381	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,135.51440	1,115.512	16.26	0.5386	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,088.61440	1,069.212	16.26	0.4614	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,143.74030	1,123.759	16.24	0.5414	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,076.84030	1,057.459	16.24	0.4586	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,139.62000	1,119.624	16.25	0.5400	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,082.72000	1,063.324	16.25	0.4600	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			895.09130	874.461	15.95	0.3168	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,245.65050	2,229.497	15.96	0.6821	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			899.75050	879.097	15.96	0.3179	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,240.33080	2,224.137	15.96	0.6811	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			904.43080	883.737	15.96	0.3189	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,250.99130	2,234.861	15.95	0.6832	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>19,246,967.60</b>	<b>1,187</b>	<b>546,772</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.70100		10.72290			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.71500		10.73680			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
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.84010		10.86290			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.97570		10.99950			0.0000	131,708.40	12	1,524
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.10840		11.13350			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.51660		11.53480			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>131,708.40</b>	<b>12</b>	<b>11,770</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			63.43650	53.609	18.46	0.1218	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,220.53650	1,232.609	18.46	0.8782	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			65.51660	55.528	18.44	0.1255	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,202.61660	1,214.528	18.44	0.8745	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			64.46860	54.561	18.45	0.1236	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,211.56860	1,223.561	18.45	0.8764	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			820.19740	795.317	15.58	0.8254	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			83.39740	80.317	15.58	0.1746	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			812.17980	787.289	15.58	0.8220	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			85.37980	82.289	15.58	0.1780	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			828.25120	803.380	15.58	0.8287	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			81.45120	78.380	15.58	0.1713	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			147.52960	144.356	15.60	0.2093	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,002.81950	976.837	15.60	0.7880	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			149.91950	146.737	15.60	0.2120	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,018.06980	992.102	15.60	0.7933	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			145.16980	142.002	15.60	0.2067	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,010.42960	984.456	15.60	0.7907	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			833.14260	809.773	14.86	0.6609	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			333.64260	334.073	14.86	0.3391	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			827.29890	803.974	14.87	0.6581	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			337.79890	338.274	14.87	0.3419	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			839.01330	815.598	14.85	0.6637	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			329.51330	329.898	14.85	0.3363	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			663.18920	643.819	14.91	0.5264	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			649.68920	655.419	14.91	0.4736	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			658.87800	639.670	14.92	0.5240	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			655.37800	661.270	14.92	0.4760	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			667.52070	647.989	14.90	0.5288	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			644.02070	649.589	14.90	0.4712	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			622.04400	625.531	14.51	0.3717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,147.05150	1,132.272	14.49	0.6320	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			612.25150	615.672	14.49	0.3680	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,141.94040	1,127.188	14.50	0.6301	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			617.14040	620.588	14.50	0.3699	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,136.84400	1,122.131	14.51	0.6283	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>131,708.40</b>	<b>12</b>	<b>11,770</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.92740		10.99700			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.08360		11.15520			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.23350		11.30700			0.0000	0.00	0	0
<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			578.34510	519.805	14.23	0.7174	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			121.34510	132.405	14.23	0.2826	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			571.41260	513.122	14.25	0.7124	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			124.41260	135.722	14.25	0.2876	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			585.33000	526.541	14.22	0.7223	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			118.33000	129.141	14.22	0.2777	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,164.92470	1,096.767	13.94	0.8537	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			79.72470	83.167	13.94	0.1463	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,156.57410	1,088.510	13.95	0.8513	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			81.37410	84.910	13.95	0.1487	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,173.29900	1,105.050	13.94	0.8561	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			78.09900	81.450	13.94	0.1439	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			820.34290	767.831	14.39	0.6438	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			333.34290	354.332	14.39	0.3562	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			814.62780	762.327	14.40	0.6409	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			337.62780	358.827	14.40	0.3591	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			826.09300	773.368	14.38	0.6467	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			329.09300	349.868	14.38	0.3533	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			14.19070		14.17820			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.48290		14.47020			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.77400		14.76240			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			521.55610	513.081	16.24	0.5745	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			373.35610	352.381	16.24	0.4255	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			516.58410	507.950	16.25	0.5708	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			378.38410	357.250	16.25	0.4292	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			526.56520	518.251	16.23	0.5782	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			368.36520	347.551	16.23	0.4218	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			826.17210	819.507	16.36	0.6040	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			505.97210	486.607	16.36	0.3960	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			821.13890	814.414	16.38	0.6015	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			510.93890	491.514	16.38	0.3985	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			831.23520	824.622	16.35	0.6064	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			501.03520	481.722	16.35	0.3936	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	14.53	Call			948.03840	941.168	16.44	0.5750	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			715.63840	697.168	16.44	0.4250	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			943.51340	936.597	16.45	0.5731	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			721.11340	702.597	16.45	0.4269	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			939.00890	932.053	16.46	0.5711	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			726.60890	708.053	16.46	0.4289	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,786.14040	1,772.847	15.57	0.6603	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			822.74040	809.447	15.57	0.3397	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,781.03470	1,767.707	15.58	0.6590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			827.63470	814.307	15.58	0.3410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,791.26100	1,778.002	15.56	0.6615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			817.86100	804.602	15.56	0.3385	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			2.04570		2.04710			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06250		2.06360			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.07890		2.08020			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	1.94	Call			1,289.60880	1,263.493	15.87	0.7737	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			218.60880	206.493	15.87	0.2263	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,215.97130	1,189.243	15.86	0.7525	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			244.97130	232.243	15.86	0.2475	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,147.32080	1,119.858	15.94	0.7294	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			276.32080	262.858	15.94	0.2706	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			406.75290	389.784	15.90	0.2686	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,785.16410	1,758.578	15.94	0.7614	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			349.16410	333.578	15.94	0.2386	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,713.18100	1,685.895	15.92	0.7466	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			377.18100	360.895	15.92	0.2534	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,642.75290	1,614.784	15.90	0.7314	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,465.18860	1,433.220	16.10	0.6099	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			863.18860	844.221	16.10	0.3901	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,414.99360	1,382.976	16.16	0.5957	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			912.99360	893.976	16.16	0.4043	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,516.88700	1,485.000	16.03	0.6240	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			814.88700	796.001	16.03	0.3760	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,163.06020	2,151.160	16.65	0.6107	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,407.06020	1,395.160	16.65	0.3893	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,113.44930	2,101.504	16.67	0.6017	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,457.44930	1,445.504	16.67	0.3983	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,213.61010	2,201.762	16.62	0.6196	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,357.61010	1,345.762	16.62	0.3804	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18940		2.18810			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23220		2.23170			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27650		2.27620			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	2.02	Call			1,806.68170	1,806.784	15.97	0.8675	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			125.68170	112.784	15.97	0.1325	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,976.32020	1,978.778	15.91	0.8947	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			95.32020	84.778	15.91	0.1053	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,890.70120	1,892.009	15.94	0.8816	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			109.70120	98.009	15.94	0.1184	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,304.47740	1,283.421	16.62	0.6044	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			787.47740	761.421	16.62	0.3956	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,255.03100	1,233.586	16.71	0.5886	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			838.03100	811.586	16.71	0.4114	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,355.58310	1,334.968	16.53	0.6203	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			738.58310	712.968	16.53	0.3797	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,049.95560	1,023.644	16.33	0.4136	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,608.47320	1,585.685	16.16	0.6122	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			946.47320	920.685	16.16	0.3878	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,559.52610	1,536.462	16.25	0.5993	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			997.52610	971.462	16.25	0.4007	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,511.95560	1,488.644	16.33	0.5864	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,837.77900	3,825.890	16.39	0.7643	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			820.77900	808.891	16.39	0.2357	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,768.99920	3,757.148	16.39	0.7576	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			851.99920	840.148	16.39	0.2424	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,907.31820	3,895.403	16.39	0.7710	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			790.31820	778.403	16.39	0.2290	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			1.75250		1.75740			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78040		1.78550			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.80710		1.81230			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			518.70180	476.150	17.01	0.4661	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	1.77	Put			644.70180	651.150	17.01	0.5339	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			480.69570	439.473	17.17	0.4390	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			706.69570	714.473	17.17	0.5610	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			559.39140	515.559	16.84	0.4941	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			585.39140	590.559	16.84	0.5059	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,051.96720	1,005.264	16.38	0.6029	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			596.96720	601.263	16.38	0.3971	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,001.76990	955.816	16.49	0.5828	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			646.76990	651.816	16.49	0.4172	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,104.29630	1,056.879	16.26	0.6231	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			549.29630	552.879	16.26	0.3769	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,292.80190	1,244.134	16.45	0.6022	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			769.80190	773.134	16.45	0.3978	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,244.31940	1,196.251	16.55	0.5863	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			821.31940	825.251	16.55	0.4137	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,343.00960	1,293.766	16.35	0.6183	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			720.00960	722.766	16.35	0.3817	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,222.32890	2,214.692	16.81	0.6509	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,108.32890	1,100.692	16.81	0.3491	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,321.68630	2,313.866	16.63	0.6707	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,007.68630	999.866	16.63	0.3293	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,271.41820	2,263.680	16.72	0.6608	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,057.41820	1,049.680	16.72	0.3392	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			0.13050		0.13070			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12980		0.13010			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12950		0.12970			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			1.72160		1.73050			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74960		1.75910			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77770		1.78740			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			9.86740		9.87710			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.99100		10.00210			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.11260		10.12470			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
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>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			352.16370	333.722	16.56	0.5454	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			285.06370	276.322	16.56	0.4546	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			347.22620	328.747	16.56	0.5402	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			290.12620	281.347	16.56	0.4598	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			357.15210	338.751	16.55	0.5506	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			280.05210	271.351	16.55	0.4494	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			774.10970	755.047	16.28	0.7107	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			222.00970	214.047	16.28	0.2893	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			767.41280	748.312	16.27	0.7075	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			225.31280	217.312	16.27	0.2925	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			780.83980	761.814	16.28	0.7139	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			218.73980	210.814	16.28	0.2861	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			691.05530	672.144	15.57	0.6076	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			406.35530	399.544	15.57	0.3924	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			685.83470	666.931	15.58	0.6046	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			411.13470	404.331	15.58	0.3954	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			696.31040	677.385	15.56	0.6106	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			401.61040	394.785	15.56	0.3894	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,106.38880	1,100.803	15.11	0.6436	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			564.78880	559.203	15.11	0.3564	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,101.05900	1,095.447	15.12	0.6416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			569.45900	563.847	15.12	0.3584	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,111.73980	1,106.175	15.10	0.6455	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			560.13980	554.575	15.10	0.3545	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			1.32520		1.32230			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33880		1.33610			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35370		1.35120			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	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			223.00000	252.000		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			123.00000	152.000		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			23.00000	52.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			361.00000	388.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			261.00000	288.000		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			161.00000	188.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			312.00000	337.000		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			212.00000	237.000		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			412.00000	437.000		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			1.34420		1.34730			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34790		1.35110			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35150		1.35470			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			1.18680		1.18350			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19330		1.19000			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19990		1.19660			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,249.22000		24,269.19000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,631.98000		24,653.12000			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			10.06710		10.08750			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.21930		10.24020			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.36920		10.39140			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			446.83590	424.506	14.94	0.6572	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			169.33590	167.406	14.94	0.3428	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			440.74550	418.413	14.95	0.6518	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			173.24550	171.313	14.95	0.3482	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			452.98230	430.656	14.93	0.6627	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			165.48230	163.556	14.93	0.3373	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			577.05620	555.157	14.98	0.6186	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			296.85620	295.857	14.98	0.3814	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			571.57970	549.693	15.00	0.6148	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			301.37970	300.393	15.00	0.3852	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			582.57220	560.660	14.97	0.6224	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			292.37220	291.360	14.97	0.3776	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			678.46370	655.831	14.75	0.6076	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			387.06370	386.631	14.75	0.3924	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			673.25680	650.651	14.76	0.6045	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			391.85680	391.451	14.76	0.3955	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			683.70310	661.044	14.74	0.6106	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			382.30310	381.844	14.74	0.3894	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,337.42200	1,333.381	14.96	0.7032	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			448.32200	444.281	14.96	0.2968	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,331.45050	1,327.398	14.97	0.7013	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			452.35050	448.298	14.97	0.2987	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,343.82770	1,339.792	14.96	0.7049	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			444.72770	440.692	14.96	0.2951	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			3.75730		3.76430			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.71690		3.72080			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.67550		3.68220			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			113.80980	105.648	13.82	0.5413	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			89.50980	88.348	13.82	0.4587	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			108.42950	100.324	13.79	0.5249	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			94.12950	93.024	13.79	0.4751	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			119.34610	111.135	13.86	0.5576	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			85.04610	83.835	13.86	0.4424	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			268.25080	262.164	14.44	0.7258	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			67.45080	65.264	14.44	0.2742	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			261.19130	255.062	14.42	0.7164	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			70.39130	68.162	14.42	0.2836	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			275.40220	269.358	14.47	0.7349	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			64.60220	62.458	14.47	0.2651	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			201.21460	193.527	14.99	0.5385	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			179.01460	178.027	14.99	0.4615	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			196.21900	188.566	14.98	0.5300	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			184.01900	183.066	14.98	0.4700	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			206.29350	198.575	15.00	0.5471	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			174.09350	173.075	15.00	0.4529	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			320.33730	318.523	15.80	0.5694	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			267.83730	266.023	15.80	0.4306	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			315.42280	313.599	15.80	0.5640	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			272.92280	271.099	15.80	0.4360	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			310.56240	308.729	15.79	0.5586	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			278.06240	276.229	15.79	0.4414	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			1.37740		1.38160			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35670		1.36380			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33360		1.34430			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>574 816 688.90</b>	<b>40,770</b>	<b>1,700,849</b>
<b>Total Options</b>												<b>52 605 942.61</b>	<b>158,285</b>	<b>3,462,332</b>
<b>Grand Total:</b>												<b>627,422,631.51</b>	<b>199,055</b>	<b>5,163,181</b>