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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2017 Foreign Exchange Future			13.33650		13.47890			0.0000	320,076.00	24	0
\$ / R On 16/10/2017 Foreign Exchange Future			13.29760		13.47890			0.0000	438,820.80	33	20,662
\$ / R On 20/10/2017 Foreign Exchange Future			13.30200		13.48120			0.0000	0.00	0	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.30860		13.48780			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.31710		13.49650			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.33190		13.51190			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.33830		13.51840			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.34460		13.52500			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.35310		13.53380			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.35940		13.54030			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.36160		13.54250			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.38490		13.56630			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.38910		13.57070			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.39760		13.57930			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.42100		13.60320			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.42730		13.60970			0.0000	829,538,594.00	61,780	897,383
\$ / R On 22/12/2017 Foreign Exchange Future			13.43570		13.61830			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.44630		13.62900			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.45890		13.64190			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.47360		13.65700			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.51950		13.70360			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.52160		13.70570			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.54650		13.73100			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.55060		13.73520			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.61710		13.80250			0.0000	9,191,542.50	675	108,794
\$ / R	On	25/04/2018	Foreign Exchange Future			13.69330		13.88000			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.72540		13.91300			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.73340		13.92120			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.80150		13.99130			0.0000	759,082.50	55	108,593
\$ / R	On	02/07/2018	Foreign Exchange Future			13.82950		14.02020			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			13.86550		14.05720			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.91340		14.10580			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.98320		14.17680			0.0000	0.00	0	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.10020		14.29600			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.16580		14.36280			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.29480		14.49430			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.36450		14.56550			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.55070		14.75520			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.40430		15.62640			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.51770		15.74220			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.63610		15.86300			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>840,248,115.80</b>	<b>62,567</b>	<b>1,429,634</b>
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			4.38620	0.000	9.84	0.0000	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			203.28620	56.500	9.84	1.0000	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			8.46360	19.038	11.37	0.2358	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			287.36360	116.638	11.37	0.7642	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Call			27.34730	4.110	16.86	0.0489	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.64	Put			188.44730	346.510	16.86	0.9511	0.00	0	30,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			290.52540	448.430	16.33	0.9224	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			31.72540	10.430	16.33	0.0776	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,322.96330	1,501.768	22.84	0.9975	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.76330	0.368	22.84	0.0025	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			526.01280	696.704	16.90	0.9638	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			13.81280	5.304	16.90	0.0362	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			147.76230	259.803	14.42	0.6804	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			144.26230	76.903	14.42	0.3196	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			586.59030	423.332	14.31	0.8631	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			10.09030	26.232	14.31	0.1369	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,953.66370	4,132.900	17.25	1.0000	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.16370	0.000	17.25	0.0000	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			620.03710	790.559	16.85	0.9568	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			16.53710	7.659	16.85	0.0432	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			0.00000	185.856	14.04	0.5733	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			0.00000	112.956	14.04	0.4267	4,518,240.00	40,000	40,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			105.71960	188.437	14.04	0.5094	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			267.61960	170.337	14.04	0.4906	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	06/11/2017	Foreign Exchange Option	13.27	Put			82.97910	154.399	13.71	0.4350	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			331.37910	222.699	13.71	0.5650	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			125.93200	211.613	14.07	0.5044	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			290.93200	196.213	14.07	0.4956	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			531.02400	683.524	16.19	0.8286	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			84.82400	56.624	16.19	0.1714	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			164.62840	254.006	14.31	0.5190	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			304.92840	213.406	14.31	0.4810	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			114.80090	185.098	14.13	0.4222	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			397.30090	286.698	14.13	0.5778	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			245.29530	347.871	15.06	0.5531	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			311.59530	232.771	15.06	0.4469	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,175.24180	4,356.085	27.86	0.9974	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			1,54180	0.985	27.86	0.0026	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			266.65160	373.036	15.27	0.5641	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			307.35160	232.136	15.27	0.4359	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			855.95760	697.565	13.94	0.8397	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			35.25760	58.465	13.94	0.1603	0.00	0	238,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			337.39940	453.667	15.62	0.6082	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			276.69940	211.267	15.62	0.3918	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			304.28330	406.754	15.65	0.5366	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			377.48330	297.755	15.65	0.4634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,081.83840	922.520	14.37	0.8693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			32.13840	55.220	14.37	0.1307	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			567.62540	456.320	15.17	0.6078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			177.92540	249.020	15.17	0.3922	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			348.39440	457.207	15.90	0.5617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			358.09440	284.507	15.90	0.4383	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,419.22700	1,245.051	14.08	0.9486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			9.52700	17.751	14.08	0.0514	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,017.03450	2,192.655	20.14	0.9562	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			26.73450	19.955	20.14	0.0438	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			908.75260	760.311	14.53	0.8039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			59.05260	93.011	14.53	0.1961	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,458.67460	1,282.674	14.05	0.9545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			8.97460	15.374	14.05	0.0455	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			559.23850	691.111	16.78	0.6842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			238.93850	188.411	16.78	0.3158	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			102.76840	80.191	18.44	0.1518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,093.06840	1,252.891	18.44	0.8482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			922.81660	1,076.194	17.96	0.8100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			132.51660	103.494	17.96	0.1900	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			445.08560	565.865	16.32	0.6247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			294.78560	233.165	16.32	0.3753	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			470.94160	594.484	16.43	0.6394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			280.64160	221.785	16.43	0.3606	221,784.50	1,000	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	14.63	Put		1,119.23760	1,279.898	18.51	0.8532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		98.93760	77.198	18.51	0.1468	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		917.10240	768.067	14.52	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		57.40240	90.767	14.52	0.1924	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		153.91330	218.785	15.07	0.3603	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		613.61330	496.085	15.07	0.6397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		647.83890	525.928	14.99	0.6624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		138.13890	198.628	14.99	0.3376	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		170.83360	240.142	15.14	0.3831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		580.53360	467.442	15.14	0.6169	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		593.62750	478.757	15.11	0.6261	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		163.92750	231.457	15.11	0.3739	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		574.05520	461.858	15.15	0.6123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		174.35520	244.558	15.15	0.3877	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		79.86560	62.331	18.92	0.1211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,270.16560	1,435.031	18.92	0.8789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,228.14170	1,061.784	14.24	0.9106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		18.44170	34.484	14.24	0.0894	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		459.91030	364.753	15.42	0.5254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		250.21030	337.453	15.42	0.4746	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		188.91220	262.695	15.21	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		548.61220	439.995	15.21	0.5940	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,002.43090	847.737	14.44	0.8417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		42.73090	70.437	14.44	0.1583	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,553.31230	1,722.820	19.39	0.9178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		53.01230	40.120	19.39	0.0822	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,921.03570	2,095.704	19.99	0.9502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		30.73570	23.004	19.99	0.0498	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,409.37110	1,235.690	14.09	0.9470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		9.67110	18.390	14.09	0.0530	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,864.76280	1,684.311	15.65	0.9792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		5.06280	7.011	15.65	0.0208	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		244.94840	193.203	16.72	0.3224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		545.24840	675.903	16.72	0.6776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,135.99510	973.857	14.32	0.8860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		26.29510	46.557	14.32	0.1140	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		634.01300	513.848	15.02	0.6533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		144.31300	206.548	15.02	0.3467	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		317.23330	251.296	16.16	0.3981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		407.53330	523.996	16.16	0.6019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,641.37900	2,821.118	21.22	0.9804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		11.07900	8.418	21.22	0.0196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,452.10140	1,619.628	19.23	0.9056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		61.80140	46.928	19.23	0.0944	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		296.97400	394.452	15.63	0.5191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		406.67400	321.752	15.63	0.4809	0.00	0	11,016

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,616.82000	1,437.720	14.47	0.9684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		7.12000	10.420	14.47	0.0316	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		561.24020	450.830	15.18	0.6032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		181.54020	253.530	15.18	0.3968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,562.57700	1,732.252	19.41	0.9189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		52.27700	39.552	19.41	0.0811	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		174.89110	137.301	17.42	0.2423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		745.19110	890.001	17.42	0.7577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,594.81690	3,776.321	23.80	0.9917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		4.51690	3.621	23.80	0.0083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		719.63000	589.199	14.85	0.7067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		109.93000	161.899	14.85	0.2933	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,451.99440	4,633.806	24.60	0.9973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1.69440	1.106	24.60	0.0027	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		195.72400	154.109	17.21	0.2670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		676.02400	816.809	17.21	0.7330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,564.92780	3,746.406	23.71	0.9915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		4.62780	3.706	23.71	0.0085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		112.31340	87.654	18.27	0.1643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,032.61340	1,190.354	18.27	0.8357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,216.53130	3,397.629	22.77	0.9886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		6.23130	4.929	22.77	0.0114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		181.57880	142.704	17.35	0.2503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		721.87880	865.404	17.35	0.7497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		488.29540	388.663	15.35	0.5482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		228.59540	311.363	15.35	0.4518	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		219.00030	172.549	16.96	0.2936	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		609.30030	745.249	16.96	0.7064	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,525.08120	3,706.524	23.61	0.9912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		4.78120	3.824	23.61	0.0088	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		15.36790	11.352	20.74	0.0260	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,405.66790	2,584.052	20.74	0.9740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		471.12290	374.178	15.40	0.5345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		241.42290	326.878	15.40	0.4655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		116.67840	91.071	18.20	0.1699	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,006.97840	1,163.771	18.20	0.8301	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		4.20530	3.382	24.04	0.0077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,684.50530	3,866.082	24.04	0.9923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,948.29150	3,128.960	22.05	0.9855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		7.99150	6.260	22.05	0.0145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,634.67470	3,816.212	23.90	0.9920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		4.37470	3.512	23.90	0.0080	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		4.17250	3.357	24.06	0.0076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,694.47250	3,876.057	24.06	0.9924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		4.14000	3.332	24.09	0.0076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,704.44000	3,886.032	24.09	0.9924	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	22/12/2017	Foreign Exchange Option	13.50	Put			313.07330	408.715	15.97	0.5133	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			431.37330	344.415	15.97	0.4867	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,403.71610	4,585.632	24.11	0.9968	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.01610	1.332	24.11	0.0032	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			398.66580	506.014	16.41	0.5616	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			387.66580	312.314	16.41	0.4384	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			307.78030	392.924	16.12	0.4736	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			519.68030	421.824	16.12	0.5264	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,353.22180	1,510.346	19.43	0.8397	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			130.22180	103.946	19.43	0.1603	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			687.96870	571.878	16.12	0.6174	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			230.96870	298.278	16.12	0.3826	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,249.73420	1,404.144	19.20	0.8213	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			146.73420	117.744	19.20	0.1787	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			735.82280	625.416	16.33	0.6062	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			282.22280	355.916	16.33	0.3938	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			302.80080	379.630	16.40	0.4103	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			706.40080	599.130	16.40	0.5897	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			650.15640	549.136	16.53	0.5569	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			346.55640	429.636	16.53	0.4431	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			723.94980	614.798	16.36	0.5996	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			290.34980	365.298	16.36	0.4004	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,652.02050	1,811.245	19.91	0.8468	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			137.72050	112.845	19.91	0.1532	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			872.32170	748.882	16.07	0.6749	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			206.62170	267.282	16.07	0.3251	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,168.52010	2,337.125	20.84	0.9018	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			78.05140	63.664	20.99	0.0916	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			245.07830	312.549	16.21	0.3608	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			800.77830	684.149	16.21	0.6392	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			84.22010	68.725	20.84	0.0982	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,920.40680	2,085.124	20.40	0.8788	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			106.10680	86.724	20.40	0.1212	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,228.67900	1,077.338	15.70	0.8122	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			92.97900	125.738	15.70	0.1878	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,252.35140	2,422.064	20.99	0.9084	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			832.59780	960.297	17.92	0.6557	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			363.59780	306.797	17.92	0.3443	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			820.37990	946.895	17.88	0.6486	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			375.57990	317.495	17.88	0.3514	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			264.10300	226.493	19.13	0.2394	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,081.57240	952.614	15.81	0.7067	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			383.67740	330.618	18.15	0.3302	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,347.57990	1,492.394	18.89	0.7399	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			290.07990	249.493	18.89	0.2601	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,679.29070	1,830.910	19.50	0.7959	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	15.26	Call			221.79070	188.010	19.50	0.2041	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,358.80350	1,212.175	15.57	0.7981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			524.91200	454.158	17.37	0.4260	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			441.54210	530.278	16.55	0.4468	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			744.04210	647.378	16.55	0.5532	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,476.87800	2,643.528	20.77	0.8827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			119.37800	100.628	20.77	0.1173	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,031.17740	1,163.518	18.15	0.6698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			94.91510	126.814	15.47	0.1651	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			796.79970	695.109	16.42	0.5805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			394.29970	478.009	16.42	0.4195	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			558.77220	484.099	17.21	0.4475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			666.27220	776.999	17.21	0.5525	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			722.41200	837.058	17.37	0.5740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			840.57360	962.564	17.67	0.6147	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,855.28400	1,685.550	15.62	0.9006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			52.78400	68.451	15.62	0.0994	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,330.44590	2,495.041	20.54	0.8706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			132.94590	112.141	20.54	0.1294	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,497.41510	1,343.914	15.47	0.8349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			187.46860	158.606	19.84	0.1761	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			881.52080	772.129	16.22	0.6217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			329.02080	405.029	16.22	0.3783	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			992.84500	873.386	15.98	0.6713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			260.34500	326.286	15.98	0.3287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			463.07360	399.663	17.67	0.3853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			112.57840	148.454	15.53	0.1863	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,105.16900	2,266.075	20.19	0.8491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			157.66900	133.175	20.19	0.1509	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,387.98990	1,534.102	18.98	0.7474	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			280.48990	241.202	18.98	0.2526	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,884.96860	2,041.506	19.84	0.8239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			245.50240	209.288	19.28	0.2238	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			807.70680	704.998	16.39	0.5859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			385.20680	467.898	16.39	0.4141	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			350.03070	428.619	16.29	0.3920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			852.53070	745.719	16.29	0.6080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,415.07840	1,265.554	15.53	0.8137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,040.03740	915.411	15.89	0.6905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			237.53740	298.311	15.89	0.3095	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,850.27420	2,006.044	19.78	0.8195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			192.77420	163.144	19.78	0.1805	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,553.00240	1,702.188	19.28	0.7762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,755.16680	3,932.806	23.33	0.9410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			57.40720	49.683	23.35	0.0588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,764.90720	3,942.583	23.35	0.9412	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,745.42680	3,923.031	23.31	0.9407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,379.87900	1,525.735	18.97	0.7459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			282.37900	242.835	18.97	0.2541	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,420.57170	1,567.687	19.06	0.7532	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			273.07170	234.787	19.06	0.2468	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			57.66680	49.906	23.33	0.0590	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			219.07240	275.514	15.81	0.2933	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			577.84470	681.204	16.96	0.5153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			620.34470	538.304	16.96	0.4847	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			899.27670	788.330	16.18	0.6300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			316.77670	391.230	16.18	0.3700	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			57.92680	50.131	23.31	0.0593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			126.30350	165.075	15.57	0.2019	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			694.20070	602.455	16.69	0.5264	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			491.70070	585.355	16.69	0.4736	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,461.60300	1,609.393	19.13	0.7606	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,141.43720	2,298.880	19.96	0.8200	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			211.43720	182.180	19.96	0.1800	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,462.74150	1,607.120	18.89	0.7233	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			342.74150	300.420	18.89	0.2767	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,016.74830	1,141.812	17.81	0.6132	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			529.74830	467.212	17.81	0.3868	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			949.85740	1,071.441	17.64	0.5917	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			571.05740	504.841	17.64	0.4083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			30.58780	41.590	14.51	0.0564	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,470.35500	1,331.705	15.61	0.7518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			229.05500	280.205	15.61	0.2482	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,864.85920	2,014.113	19.30	0.7421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			356.15920	315.613	19.30	0.2579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,247.73680	1,381.179	18.17	0.6371	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			529.03680	472.679	18.17	0.3629	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,106.75040	996.709	16.13	0.6349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			415.45040	495.209	16.13	0.3651	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,321.50240	1,457.694	18.33	0.6522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			502.80240	449.194	18.33	0.3478	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,186.35690	1,066.950	15.95	0.6635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			365.05690	435.450	15.95	0.3365	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,736.27190	1,584.956	15.36	0.8183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			144.97190	183.456	15.36	0.1817	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,741.80730	2,906.906	20.53	0.8359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			213.10730	188.406	20.53	0.1641	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,714.93890	2,879.680	20.50	0.8337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			216.23890	191.180	20.50	0.1663	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,155.26850	1,039.442	16.02	0.6525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			383.96850	457.942	16.02	0.3475	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,889.36240	2,039.209	19.34	0.7456	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	15.53	Call			350.66240	310.708	19.34	0.2544	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,018.97480	915.914	16.36	0.6000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			487.67480	574.414	16.36	0.4000	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,423.14550	2,583.578	20.10	0.8077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			254.44550	225.078	20.10	0.1923	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,008.44530	906.244	16.38	0.5956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			497.14530	584.744	16.38	0.4044	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			134.51550	122.336	22.63	0.1068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,853.21550	4,030.836	22.63	0.8932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			135.39940	123.124	22.59	0.1075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,834.09940	4,011.623	22.59	0.8925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,808.05060	1,955.891	19.22	0.7340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			369.35060	327.391	19.22	0.2660	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			134.95740	122.728	22.61	0.1072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,843.65740	4,021.228	22.61	0.8928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,263.34970	1,136.929	15.82	0.6895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			322.04970	385.429	15.82	0.3105	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,616.88740	2,780.274	20.36	0.8255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			228.18740	201.774	20.36	0.1745	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,296.42070	1,167.925	15.78	0.7002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			305.12070	366.425	15.78	0.2998	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,551.21430	1,694.891	18.80	0.6939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			432.51430	386.391	18.80	0.3061	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			927.67220	832.209	16.61	0.5614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			576.37220	670.709	16.61	0.4386	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,574.82800	1,719.193	18.85	0.6978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			426.12800	380.693	18.85	0.3022	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,657.78690	1,509.838	15.43	0.8001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			166.48690	208.338	15.43	0.1999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,004.69030	2,816.101	14.23	0.9769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.39030	14.601	14.23	0.0231	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			898.94080	805.941	16.69	0.5487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			607.64080	704.441	16.69	0.4513	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,069.53830	1,903.613	14.98	0.8838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			78.23830	102.113	14.98	0.1162	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,323.29360	1,193.146	15.76	0.7086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			291.99360	351.646	15.76	0.2914	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,521.88780	2,343.090	14.51	0.9436	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			771.54100	879.170	17.07	0.5010	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			811.74100	728.670	17.07	0.4990	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			679.58830	779.954	16.82	0.4579	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			936.78830	845.454	16.82	0.5421	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,196.33850	1,322.954	17.87	0.5879	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			682.13850	616.354	17.87	0.4121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,193.36810	3,000.442	13.10	0.9752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.56810	17.242	13.10	0.0248	0.00	0	750

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,878.88870	1,734.861	15.32	0.7976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		202.08870	251.661	15.32	0.2024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,368.88670	2,525.022	19.67	0.7460	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		405.68670	368.222	19.67	0.2540	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,636.22470	1,499.679	15.73	0.7367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		309.42470	366.479	15.73	0.2633	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,285.66100	2,440.273	19.56	0.7369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		422.46100	383.473	19.56	0.2631	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,561.44020	1,429.050	15.81	0.7173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		344.64020	405.850	15.81	0.2827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,573.81910	1,712.926	18.49	0.6395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		610.61910	556.126	18.49	0.3605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		627.71230	720.359	16.53	0.4086	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		1,154.51230	1,053.559	16.53	0.5914	0.00	0	732
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,801.08000	1,662.282	15.56	0.7777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		234.28000	289.082	15.56	0.2223	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,227.89180	2,381.396	19.48	0.7304	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		434.69180	394.596	19.48	0.2696	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		682.96190	621.865	18.12	0.3956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,376.16190	1,508.665	18.12	0.6044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		688.70400	627.087	18.09	0.3983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,361.90400	1,493.887	18.09	0.6017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		1,773.50990	1,634.379	15.59	0.7710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		246.70990	301.179	15.59	0.2290	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		685.82350	624.467	18.11	0.3970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,369.02350	1,501.267	18.11	0.6030	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,382.03660	1,509.267	18.10	0.5730	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		818.03660	749.467	18.10	0.4270	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		829.52960	762.893	18.42	0.4164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,536.72960	1,667.093	18.42	0.5836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		826.62120	760.220	18.43	0.4152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,543.82120	1,674.420	18.43	0.5848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		823.72470	757.564	18.44	0.4140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,550.92470	1,681.764	18.44	0.5860	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,567.99750	1,694.415	18.49	0.5594	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		962.29750	889.215	18.49	0.4406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		972.55480	901.114	18.72	0.4312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,717.05480	1,846.614	18.72	0.5688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		969.62930	898.404	18.73	0.4302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,724.12930	1,853.904	18.73	0.5698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		966.71450	895.704	18.74	0.4291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,731.21450	1,861.204	18.74	0.5709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,513.24430	1,414.447	17.72	0.5683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,118.04430	1,223.747	17.72	0.4317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,509.11640	1,410.567	17.73	0.5671	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,123.91640	1,229.867	17.73	0.4329	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	14.38	Call			1,505.00210	1,406.699	17.74	0.5660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,129.80210	1,235.999	17.74	0.4340	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,100.24160	1,991.951	18.93	0.5800	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,653.84160	1,767.651	18.93	0.4200	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,108.30890	1,999.810	18.91	0.5817	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,641.90890	1,755.510	18.91	0.4183	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,104.26560	1,995.871	18.92	0.5808	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,647.86560	1,761.571	18.92	0.4192	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,772.88030	1,885.838	19.11	0.4248	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,145.08030	2,033.538	19.11	0.5752	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,279.43040	2,164.140	19.14	0.5879	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,756.43040	1,868.040	19.14	0.4121	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,275.29480	2,160.198	19.14	0.5871	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,762.29480	1,874.098	19.14	0.4129	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,271.17840	2,156.264	19.15	0.5863	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,768.17840	1,880.164	19.15	0.4137	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,740,024.50</b>	<b>41,000</b>	<b>3,102,278</b>
<b>Total \$ / R</b>												<b>844,988,140.30</b>	<b>103,567</b>	<b>4,531,912</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.42730		13.60970			0.0000	322,255.20	24	699
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.61710		13.80250			0.0000	68,085.50	5	22
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.80150		13.99130			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.98320		14.17680			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.55070		14.75520			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>390,340.70</b>	<b>29</b>	<b>893</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			29,842.28870	23,609.738	16.30	0.3790	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			43,872.28870	55,879.738	16.30	0.6210	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			29,478.55760	23,316.544	16.32	0.3753	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			44,508.55760	56,586.544	16.32	0.6247	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			30,210.13690	23,906.466	16.27	0.3828	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			43,240.13690	55,176.466	16.27	0.6172	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			63,814.02700	55,371.277	16.89	0.4950	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			55,564.02700	65,661.277	16.89	0.5050	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			63,365.13200	54,982.197	16.91	0.4924	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			56,115.13200	66,272.197	16.91	0.5076	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			64,266.03420	55,762.953	16.87	0.4976	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			55,016.03420	65,052.953	16.87	0.5024	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			79,637.13700	71,277.615	17.02	0.5016	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			73,507.13700	84,127.615	17.02	0.4984	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			79,217.58610	70,898.580	17.03	0.4996	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			74,087.58610	84,748.580	17.03	0.5004	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			80,058.83480	71,658.672	17.00	0.5036	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			72,928.83480	83,508.672	17.00	0.4964	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			98,466.91090	89,710.272	17.02	0.5263	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.02	Put			82,786.91090	93,390.272	17.02	0.4737	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Call			99,317.43100	90,498.914	17.00	0.5297	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put			81,637.43100	92,178.914	17.00	0.4703	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.01	Call			98,890.96740	90,103.976	17.01	0.5280	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.01	Put			82,210.96740	92,783.976	17.01	0.4720	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			150,911.64230	141,056.669	17.73	0.5671	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			112,391.64230	122,986.669	17.73	0.4329	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			150,500.20940	140,669.923	17.74	0.5660	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			112,980.20940	123,599.923	17.74	0.4340	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			151,324.43430	141,444.716	17.72	0.5683	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			111,804.43430	122,374.716	17.72	0.4317	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>390,340.70</b>	<b>29</b>	<b>893</b>
£ / R	On	31/10/2017	Foreign Exchange Future			17.74090		17.79060			0.0000	0.00	0	43
£ / R	On	18/12/2017	Foreign Exchange Future			17.89970		17.95170			0.0000	13,424,775.00	750	199,162
£ / R	On	19/03/2018	Foreign Exchange Future			18.20620		18.26040			0.0000	0.00	0	2,420
£ / R	On	18/06/2018	Foreign Exchange Future			18.50320		18.56210			0.0000	0.00	0	3,383
£ / R	On	17/09/2018	Foreign Exchange Future			18.79690		18.86000			0.0000	0.00	0	1,665
£ / R	On	14/06/2019	Foreign Exchange Future			19.46780		19.54010			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>13,424,775.00</b>	<b>750</b>	<b>206,673</b>
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			749.79160	704.739	14.79	0.8830	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put			29.19160	33.839	14.79	0.1170	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call			740.88190	695.982	14.79	0.8795	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put			30.28190	35.082	14.79	0.1205	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call			732.00610	687.261	14.79	0.8759	0.00	0	0
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put			31.40610	36.361	14.79	0.1241	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.34680	1.116	27.09	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,189.64680	7,241.416	27.09	0.9981	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			656.14910	685.758	17.05	0.5766	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			407.84910	385.458	17.05	0.4234	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,932.20420	1,978.198	19.06	0.8858	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			83.90420	77.898	19.06	0.1142	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.33130	1.103	27.09	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,199.63130	7,251.403	27.09	0.9981	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.31600	1.090	27.09	0.0019	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,209.61600	7,261.390	27.09	0.9981	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,409.92220	1,372.160	16.72	0.7149	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			359.52220	375.960	16.72	0.2851	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,171.12190	2,213.779	18.96	0.7733	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			291.52190	279.979	18.96	0.2267	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,403.01660	1,365.347	16.72	0.7132	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			362.61660	379.147	16.72	0.2868	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,396.12560	1,358.552	16.72	0.7114	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			365.72560	382.352	16.72	0.2886	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,559.19630	1,519.488	16.75	0.7514	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			298.79630	313.288	16.75	0.2486	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,380.25870	1,345.494	17.08	0.6186	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			728.15870	752.294	17.08	0.3814	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,391.15590	1,356.207	17.07	0.6217	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			719.05590	743.007	17.07	0.3783	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,385.69620	1,350.845	17.07	0.6201	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			723.59620	747.645	17.07	0.3799	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,567.35300	1,529.355	17.31	0.6040	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			947.35300	972.455	17.31	0.3960	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,562.24970	1,524.331	17.32	0.6027	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			952.24970	977.431	17.32	0.3973	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,557.15300	1,519.322	17.32	0.6014	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			957.15300	982.422	17.32	0.3986	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,165.82380	2,124.664	17.02	0.6227	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,245.72380	1,276.864	17.02	0.3773	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,160.81930	2,119.730	17.02	0.6217	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,250.71930	1,281.930	17.02	0.3783	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,155.81560	2,114.807	17.03	0.6208	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,255.71560	1,287.007	17.03	0.3792	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>13,424,775.00</b>	<b>750</b>	<b>208,873</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12030		0.12153			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12265		0.12391			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12497		0.12627			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13818		0.13968			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,169.87650	1,052.727	14.39	0.9324	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			16.77650	22.427	14.39	0.0676	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			420.09840	356.451	16.74	0.5283	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			266.99840	326.151	16.74	0.4717	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			108.75810	87.719	18.77	0.1758	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			955.65810	1,057.419	18.77	0.8242	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			800.67220	732.776	18.63	0.5948	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			409.37220	467.776	18.63	0.4052	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			392.99220	355.151	19.94	0.3521	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,001.69220	1,090.151	19.94	0.6479	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,487.18600	1,383.940	17.33	0.8449	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			95.88600	118.940	17.33	0.1551	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			648.49460	602.753	19.83	0.4365	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,021.19460	1,106.053	19.83	0.5635	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			372.56290	345.643	20.84	0.2825	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,745.26290	1,848.943	20.84	0.7175	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,098.81890	1,027.807	18.73	0.6330	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			471.51890	531.107	18.73	0.3670	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,873.43100	1,806.204	19.71	0.6432	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			905.23100	987.804	19.71	0.3568	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,442.00950	1,384.054	20.61	0.5335	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,473.80950	1,565.654	20.61	0.4665	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,413.09530	2,321.292	18.10	0.7644	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			444.89530	502.892	18.10	0.2356	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	27/10/2017	Foreign Exchange Future			15.77380		16.00000			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			15.83690		16.06530			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			15.88050		16.10990			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.94770		16.17850			0.0000	58,416,425.10	3,663	105,472
€ / R	On	27/12/2017	Foreign Exchange Future			15.98040		16.21180			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.10440		16.33780			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.26420		16.50090			0.0000	0.00	0	14,467
€ / R	On	18/06/2018	Foreign Exchange Future			16.57730		16.82110			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			16.89450		17.14410			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			17.93510		18.20510			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>58,416,425.10</b>	<b>3,663</b>	<b>125,105</b>
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			22.34840	54.083	14.58	0.2094	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			602.34840	407.883	14.58	0.7906	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			186.25860	299.100	13.70	0.5363	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			341.55860	226.000	13.70	0.4637	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			90.16290	151.805	13.57	0.3035	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			690.06290	522.304	13.57	0.6965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			223.51590	316.790	14.34	0.4274	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			269.32150	201.345	15.67	0.3068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			486.19720	369.580	14.59	0.4913	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			307.69720	421.880	14.59	0.5087	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			388.56140	294.928	14.99	0.4151	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			410.06140	547.228	14.99	0.5849	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			602.01590	464.490	14.34	0.5726	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			6.96570	8.625	15.42	0.0217	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			734.26560	577.643	14.15	0.6541	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			155.76560	229.943	14.15	0.3459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,056.62510	1,827.847	14.88	0.9741	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			8.12510	10.147	14.88	0.0259	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			620.82150	783.646	15.67	0.6932	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			315.13530	236.991	15.38	0.3499	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			248.80790	185.513	15.81	0.2868	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	16.60	Put			670.30790	837.813	15.81	0.7132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.35550	2.223	25.76	0.0042	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,234.85550	5,464.523	25.76	0.9958	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,185.46570	1,956.325	15.42	0.9783	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,925.24230	2,142.777	18.26	0.9410	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			43.18620	30.084	18.27	0.0583	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,934.68620	2,152.384	18.27	0.9417	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			44.30660	30.875	18.25	0.0597	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,915.80660	2,133.175	18.25	0.9403	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			526.63530	679.291	15.38	0.6501	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			43.74230	30.477	18.26	0.0590	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			186.06550	262.759	14.65	0.3532	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			777.86550	623.159	14.65	0.6468	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			308.96390	401.404	15.46	0.3946	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			846.76390	705.804	15.46	0.6054	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,746.50700	1,547.047	14.79	0.8364	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			105.60700	142.847	14.79	0.1636	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,738.09680	1,539.047	14.79	0.8346	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			107.19680	144.847	14.79	0.1654	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,754.93720	1,555.067	14.78	0.8381	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			104.03720	140.867	14.78	0.1619	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			39.66400	50.266	15.70	0.0659	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,540.56400	2,314.466	15.70	0.9341	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,589.82730	1,398.607	14.86	0.8009	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			138.92730	184.407	14.86	0.1991	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,549.74920	1,360.835	14.88	0.7910	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			148.84920	196.635	14.88	0.2090	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			681.05510	815.343	16.13	0.5331	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			681.95510	579.543	16.13	0.4669	0.00	0	643
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			174.93530	159.635	20.83	0.1220	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,625.25390	1,446.525	15.08	0.7267	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			304.15390	369.225	15.08	0.2733	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,110.15600	2,878.743	14.89	0.9435	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			39.05600	51.443	14.89	0.0565	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			307.04810	372.551	15.08	0.2751	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,632.37810	1,453.224	15.07	0.7284	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			301.27810	365.924	15.07	0.2716	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,808.78870	1,619.683	14.99	0.7695	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			237.68870	292.383	14.99	0.2305	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,903.83530	4,132.335	20.83	0.8780	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,618.14810	1,439.851	15.08	0.7249	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,073.20660	957.846	16.33	0.4978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,049.10660	1,183.346	16.33	0.5022	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,081.51930	965.406	16.31	0.5007	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,037.41930	1,170.906	16.31	0.4993	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,077.35530	961.622	16.32	0.4992	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	17.11	Put			1,043.25530	1,177.122	16.32	0.5008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			870.33550	970.115	16.15	0.3443	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,209.99170	2,040.083	16.15	0.6546	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			874.89170	974.983	16.15	0.3454	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,204.56060	2,034.971	16.16	0.6535	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			879.46060	979.871	16.16	0.3465	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,215.43550	2,045.215	16.15	0.6557	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>418,652</b>
<b>Total € / R</b>												<b>58,416,425.10</b>	<b>3,663</b>	<b>543,757</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.58540		10.64230			0.0000	0.00	0	10,246
AUS / R	On	27/12/2017	Foreign Exchange Future			10.59930		10.65660			0.0000	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Future			10.72590		10.78480			0.0000	0.00	0	100
AUS / R	On	18/06/2018	Foreign Exchange Future			10.86300		10.92430			0.0000	0.00	0	1,544
AUS / R	On	17/09/2018	Foreign Exchange Future			10.99770		11.06120			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			11.41230		11.48030			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,890</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			29.27210	25.255	18.09	0.0719	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,266.97210	1,319.855	18.09	0.9281	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			30.39420	26.217	18.04	0.0744	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,248.09420	1,300.817	18.04	0.9256	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			29.82820	25.732	18.06	0.0731	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,257.52820	1,310.331	18.06	0.9269	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			722.70830	674.130	14.90	0.8148	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			66.10830	74.830	14.90	0.1852	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			714.57000	666.200	14.90	0.8108	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			67.97000	76.900	14.90	0.1892	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			730.88580	682.101	14.90	0.8187	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			64.28580	72.801	14.90	0.1813	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			133.95200	147.060	15.22	0.2260	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			911.09510	865.461	15.21	0.7710	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			136.29510	149.561	15.21	0.2290	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			926.43900	880.489	15.22	0.7769	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			131.63900	144.589	15.22	0.2231	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			918.75200	872.961	15.22	0.7740	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			758.37140	722.405	14.84	0.6327	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			334.07140	359.405	14.84	0.3673	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			752.61180	716.833	14.85	0.6297	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			338.31180	363.833	14.85	0.3703	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			764.16290	728.009	14.83	0.6357	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			329.86290	355.009	14.83	0.3643	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			608.07030	581.189	14.97	0.5007	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			656.87030	693.489	14.97	0.4993	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			604.00510	577.284	14.98	0.4983	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	17/09/2018	Foreign Exchange Option	11.12	Put			662.80510	699.584	14.98	0.5017	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			599.96080	573.403	15.00	0.4958	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			668.76080	705.703	15.00	0.5042	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			617.70390	648.686	14.38	0.3893	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,088.14980	1,050.872	14.37	0.6145	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			607.84980	638.572	14.37	0.3855	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,083.06640	1,045.919	14.38	0.6126	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			612.76640	643.619	14.38	0.3874	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,078.00390	1,040.986	14.38	0.6107	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,890</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.76040		10.91290			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.91670		11.07210			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.06610		11.22500			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			479.81550	375.360	13.83	0.6485	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			106.91550	154.960	13.83	0.3515	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			472.82410	369.278	13.84	0.6424	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			109.92410	158.878	13.84	0.3576	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			486.86440	381.505	13.82	0.6546	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			103.96440	151.105	13.82	0.3454	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,074.71080	944.576	13.87	0.8246	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			72.61080	97.876	13.87	0.1754	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,066.30610	936.586	13.87	0.8218	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			74.20610	99.885	13.87	0.1782	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,083.14360	952.598	13.87	0.8274	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			71.04360	95.898	13.87	0.1726	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			738.44740	647.791	14.33	0.5985	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			333.44740	401.691	14.33	0.4015	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			732.82450	642.677	14.34	0.5954	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			337.82450	406.577	14.34	0.4046	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			744.09980	652.935	14.32	0.6016	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			329.09980	396.835	14.32	0.3984	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>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			13.82740		13.99930			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.11690		14.29340			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.40410		14.58580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.89390		16.09660			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 CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			341.01810	269.068	15.30	0.4242	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			371.71810	471.668	15.30	0.5758	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			336.96440	265.757	15.32	0.4201	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			377.66440	478.357	15.32	0.5799	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			345.11630	272.418	15.27	0.4283	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			365.81630	465.018	15.27	0.5717	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			667.96350	582.425	16.20	0.5124	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			524.56350	615.525	16.20	0.4876	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			663.19160	578.398	16.22	0.5098	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			529.79160	621.498	16.22	0.4902	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			672.76320	586.478	16.18	0.5150	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			519.36320	609.578	16.18	0.4850	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			807.63530	725.260	16.55	0.5018	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			751.83530	851.160	16.55	0.4982	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			803.35000	721.486	16.56	0.4998	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			757.55000	857.386	16.56	0.5002	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			799.08570	717.732	16.58	0.4978	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			763.28570	863.632	16.58	0.5022	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,054.01500	1,922.046	15.94	0.6816	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			687.41500	758.146	15.94	0.3184	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,048.39140	1,916.685	15.95	0.6804	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			691.79140	762.785	15.95	0.3196	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,059.66070	1,927.422	15.93	0.6829	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			683.06070	753.522	15.93	0.3171	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>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03550		2.06070			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.05290		2.07820			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06940		2.09510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13610		2.16320			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	1.95	Put			154.98720	206.975	15.62	0.2485	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,185.55620	992.284	15.69	0.7257	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			178.55620	237.284	15.69	0.2743	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,341.88470	1,136.831	15.65	0.7750	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			134.88470	181.831	15.65	0.2250	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,261.98720	1,061.975	15.62	0.7515	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,783.04530	1,591.586	16.09	0.7382	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			301.04530	362.586	16.09	0.2618	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,709.96150	1,521.537	16.07	0.7222	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			327.96150	392.537	16.07	0.2778	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,857.74060	1,663.292	16.10	0.7538	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			275.74060	334.292	16.10	0.2462	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,495.29050	1,352.174	16.18	0.5979	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			744.29050	858.174	16.18	0.4021	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,441.72030	1,302.029	16.24	0.5834	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			790.72030	908.029	16.24	0.4166	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,550.43450	1,403.864	16.13	0.6124	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			699.43450	809.864	16.13	0.3876	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,804.53790	2,625.980	16.40	0.6787	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			972.53790	1,064.980	16.40	0.3213	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,745.27230	2,570.035	16.43	0.6700	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,013.27230	1,109.035	16.43	0.3300	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,864.78910	2,682.926	16.36	0.6875	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			932.78910	1,021.926	16.36	0.3125	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.15380		2.18540			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.19650		2.22910			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.24030		2.27390			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.53900		2.57900			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	2.01	Put			65.18500	98.741	15.24	0.1359	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,730.98280	1,453.681	15.28	0.8460	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			76.98280	115.681	15.28	0.1540	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,908.87270	1,621.751	15.19	0.8808	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			54.87270	83.751	15.19	0.1192	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,819.18500	1,536.741	15.24	0.8641	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,209.54530	1,036.672	16.63	0.5492	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			718.54530	871.672	16.63	0.4508	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,159.25940	991.369	16.71	0.5326	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			768.25940	926.369	16.71	0.4674	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,261.62680	1,083.698	16.56	0.5660	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			670.62680	818.698	16.56	0.4340	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,426.13290	1,261.011	16.46	0.5405	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			987.13290	1,158.011	16.46	0.4595	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,524.06120	1,350.287	16.31	0.5669	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			885.06120	1,047.287	16.31	0.4331	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,474.37110	1,304.960	16.39	0.5537	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			935.37110	1,101.960	16.39	0.4463	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			493.11920	574.706	16.29	0.1794	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,807.33230	4,491.184	16.31	0.8145	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			517.33230	601.184	16.31	0.1855	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,732.31020	4,418.456	16.34	0.8083	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			542.31020	628.456	16.34	0.1917	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,883.11920	4,564.706	16.29	0.8206	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			1.72280		1.74600			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75110		1.77460			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.77740		1.80160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.96350		1.99100			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			383.64210	300.664	16.94	0.3672	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			623.64210	772.664	16.94	0.6328	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			349.18010	272.412	17.10	0.3399	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			689.18010	844.412	17.10	0.6601	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			421.08970	331.561	16.78	0.3960	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			561.08970	703.561	16.78	0.6040	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			932.93980	812.922	16.56	0.5449	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			586.93980	701.922	16.56	0.4551	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			882.16170	768.157	16.66	0.5241	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			636.16170	757.157	16.66	0.4759	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			985.93560	859.843	16.47	0.5660	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			539.93560	648.843	16.47	0.4340	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,174.28800	1,051.000	16.54	0.5558	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			758.28800	877.000	16.54	0.4442	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,126.59330	1,007.687	16.65	0.5394	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			810.59330	933.687	16.65	0.4606	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,223.78070	1,096.039	16.44	0.5724	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			707.78070	822.039	16.44	0.4276	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,947.67190	2,754.502	16.73	0.7218	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			737.67190	819.502	16.73	0.2782	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,079.15480	2,870.669	16.55	0.7406	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			669.15480	735.669	16.55	0.2594	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,012.89820	2,811.976	16.64	0.7312	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			702.89820	776.976	16.64	0.2688	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			0.12850		0.13020			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12800		0.12970			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12760		0.12890			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71020		1.73190			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.73870		1.76100			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.76670		1.78970			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88520		1.91060			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			9.64750		9.67860			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.77100		9.80310			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.89170		9.92560			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.83440		10.88160			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			203.25970	190.075	15.96	0.4160	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			334.65970	352.575	15.96	0.5840	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			199.61070	186.604	15.99	0.4103	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			341.01070	359.104	15.99	0.5897	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			206.96500	193.601	15.94	0.4217	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			328.36500	346.101	15.94	0.5783	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			597.54790	577.906	15.79	0.6459	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			244.44790	256.906	15.79	0.3541	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			591.57610	572.046	15.80	0.6420	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			248.47610	261.045	15.80	0.3580	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			603.56040	583.810	15.79	0.6497	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			240.46040	252.810	15.79	0.3503	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			545.47750	529.655	15.53	0.5418	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			459.87750	477.955	15.53	0.4582	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			540.76500	525.061	15.54	0.5386	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			465.16500	483.361	15.54	0.4614	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			550.22250	534.278	15.52	0.5449	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			454.62250	472.578	15.52	0.4551	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,369.66030	1,338.726	14.99	0.7096	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			408.06030	424.326	14.99	0.2904	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,363.57800	1,332.734	15.00	0.7078	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			411.97800	428.334	15.00	0.2922	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,375.76440	1,344.735	14.98	0.7115	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			404.16440	420.335	14.98	0.2885	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31060		1.31810			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32430		1.33020			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.33900		1.34620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.42980		1.43920			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			19.00000	94.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			181.00000	106.000		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			81.00000	6.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			302.00000	243.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			202.00000	143.000		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			102.00000	43.000		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			262.00000	190.000		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			162.00000	90.000		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			362.00000	290.000		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			1,192.00000	1,098.000		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			1,092.00000	998.000		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			1,292.00000	1,198.000		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			1.33310		1.31900			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.33700		1.32300			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34070		1.32670			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18770		1.18870			0.0000	0.00	0	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19440		1.19550			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20110		1.20230			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 QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
RAIN	On	18/12/2017	Foreign Exchange Future			23,910.58000		24,210.54000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,295.27000		24,601.75000			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			9.94930		10.06450			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.10340		10.22090			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.25420		10.37590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.34010		11.48140			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			393.04160	320.856	14.62	0.6018	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			138.54160	181.556	14.62	0.3982	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			386.72700	315.285	14.63	0.5954	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			142.22700	185.985	14.63	0.4046	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			399.41790	326.494	14.61	0.6081	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			134.91790	177.194	14.61	0.3919	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			537.06280	471.063	15.06	0.5769	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			276.16280	327.663	15.06	0.4231	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			531.51990	465.997	15.08	0.5729	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			280.61990	332.597	15.08	0.4271	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			542.64770	476.172	15.05	0.5810	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			271.74770	322.772	15.05	0.4190	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			641.99600	576.213	14.81	0.5734	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			366.09600	422.013	14.81	0.4266	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			636.74150	571.356	14.82	0.5703	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			370.84150	427.156	14.82	0.4297	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			647.28790	581.107	14.80	0.5766	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			361.38790	416.907	14.80	0.4234	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,761.40350	1,651.905	14.81	0.7743	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			280.00350	311.805	14.81	0.2257	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,754.07430	1,644.772	14.81	0.7727	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			282.67430	314.672	14.81	0.2273	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,768.74580	1,659.056	14.81	0.7759	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			277.34580	308.956	14.81	0.2241	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			3.62680		3.65890			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58690		3.61390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Future			3.54220		3.57490			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.56380		3.56310			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			52.37500	39.926	13.57	0.3072	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			133.47500	153.126	13.57	0.6928	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			49.22560	37.358	13.61	0.2918	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			140.32560	160.558	13.61	0.7082	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			55.68420	42.641	13.53	0.3231	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			126.78420	145.841	13.53	0.6769	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			184.50180	164.738	13.83	0.5998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			90.60180	97.838	13.83	0.4002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			178.31940	158.884	13.80	0.5878	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			94.41940	101.984	13.80	0.4122	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			190.79570	170.710	13.86	0.6118	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			86.89570	93.810	13.86	0.3882	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			135.65960	120.714	14.64	0.4166	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			220.75960	238.514	14.64	0.5834	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			131.95230	117.253	14.66	0.4079	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			227.05230	245.053	14.66	0.5921	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			139.45250	124.259	14.63	0.4253	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			214.55250	232.059	14.63	0.5747	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			306.07160	306.369	15.58	0.5644	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			262.97160	262.569	15.58	0.4356	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			301.32930	301.595	15.59	0.5588	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			268.22930	267.795	15.59	0.4412	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			296.64330	296.876	15.59	0.5533	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			273.54330	273.076	15.59	0.4467	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36520		1.38620			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34770		1.36860			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33290		1.35380			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>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									912,479,656.60	67,009	1,777,462
Total Options									4,740,024.50	41,000	3,523,130
Grand Total:									917,219,681.10	108,009	5,300,592