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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/09/2017 Foreign Exchange Future			13.52550		13.55360			0.0000	541,020,000.00	40,000	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.53720		13.55360			0.0000	0.00	0	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.53920		13.56700			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.55490		13.58230			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.56140		13.58890			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.57660		13.60420			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.58530		13.61300			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.60700		13.63480			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.61350		13.64130			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.62210		13.64990			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.49630		13.49630			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.63080		13.65860			0.0000	0.00	0	1,443
\$ / R On 28/11/2017 Foreign Exchange Future			13.65450		13.68240			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.65880		13.68680			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.69100		13.71860			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.69740		13.72500			0.0000	544,266,189.00	39,735	828,493
\$ / R On 22/12/2017 Foreign Exchange Future			13.70600		13.73340			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.71660		13.74410			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.72950		13.75630			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.74420		13.77030			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.79060		13.81440			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			13.79270		13.81650			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.81790		13.84050			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.82210		13.84450			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.88950		13.90870			0.0000	375,016,500.00	27,000	114,846
\$ / R	On	25/04/2018	Foreign Exchange Future			13.96650		13.98700			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.99950		14.02220			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.00780		14.03100			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.07790		14.10570			0.0000	70,389.50	5	104,630
\$ / R	On	02/07/2018	Foreign Exchange Future			14.10680		14.13580			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.14350		14.17200			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.19250		14.22030			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.26400		14.29070			0.0000	12,837,600.00	900	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.38320		14.41030			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.44870		14.47610			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.57740		14.60550			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.64710		14.67550			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.83280		14.86220			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.70360		15.74120			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.81920		15.85800			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.93990		15.97990			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,473,210,678.50</b>	<b>107,640</b>	<b>1,334,631</b>
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Put			20.94100	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Call			94.54100	45.500	15.90	1.0000	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			0.77700	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			374.37700	345.500	15.90	1.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			0.56170	0.194	27.44	0.0033	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			534.16170	517.394	27.44	0.9967	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			265.62460	239.915	15.47	0.7343	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			48.62460	50.715	15.47	0.2657	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			60.97050	63.814	15.19	0.3189	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			227.97050	203.014	15.19	0.6811	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			888.26580	860.474	19.08	0.9902	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			1.26580	1.275	19.08	0.0098	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			390.51200	363.500	16.29	0.8564	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			23.51200	24.300	16.29	0.1436	0.00	0	20,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			53.33630	58.445	14.71	0.2414	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			355.63630	333.345	14.71	0.7586	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			40.47570	46.183	14.24	0.1922	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			429.37570	407.583	14.24	0.8078	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,217.33950	1,242.717	18.30	0.9634	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			11.53950	9.317	18.30	0.0366	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			483.04430	501.627	16.03	0.7615	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			87.24430	78.227	16.03	0.2385	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			169.09010	179.759	14.43	0.4305	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			282.09010	265.059	14.43	0.5695	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,838.14470	3,865.852	32.02	0.9968	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.14470	1.152	32.02	0.0032	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			572.87910	593.127	16.59	0.7799	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			85.87910	78.427	16.59	0.2201	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			712.40120	685.846	13.26	0.9134	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			19.40120	20.546	13.26	0.0866	0.00	0	1,000
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			108.82720	115.549	14.18	0.2864	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			473.62720	452.549	14.18	0.7136	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			148.78570	157.436	14.53	0.3424	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			430.08570	410.936	14.53	0.6576	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			509.46680	528.205	16.26	0.6629	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			179.36680	170.305	16.26	0.3371	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			244.02160	245.091	14.79	0.4367	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			340.32160	341.391	14.79	0.5633	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			131.94870	141.002	14.58	0.2953	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			530.54870	511.802	14.58	0.7047	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			248.58750	262.295	15.08	0.4147	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			430.98750	416.794	15.08	0.5853	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,061.01740	4,088.130	25.00	0.9940	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			3.41740	2.630	25.00	0.0060	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			273.12750	281.734	15.19	0.4279	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			429.92750	410.534	15.19	0.5721	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			979.45870	954.322	14.09	0.8859	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			42.65870	45.522	14.09	0.1141	0.00	0	238,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			331.15380	340.098	16.56	0.4236	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			519.75380	501.098	16.56	0.5764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			567.18480	580.236	17.51	0.5647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			362.18480	347.636	17.51	0.4353	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			461.15950	472.733	17.09	0.5065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			426.15950	410.133	17.09	0.4935	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,216.92250	1,190.814	15.36	0.8915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			51.92250	53.414	15.36	0.1085	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			711.20830	690.069	16.12	0.6932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			206.20830	212.669	16.12	0.3068	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,056.22480	1,031.040	15.53	0.8453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			81.22480	83.640	15.53	0.1547	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			373.72840	383.016	16.77	0.4483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			498.72840	480.416	16.77	0.5517	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,550.42540	1,521.867	15.75	0.9449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			25.42540	24.467	15.75	0.0551	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			198.98290	205.304	16.09	0.2995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			723.98290	702.704	16.09	0.7005	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,048.04790	1,022.919	15.54	0.8426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			83.04790	85.519	15.54	0.1574	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,588.97560	1,560.466	15.91	0.9481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			23.97560	23.066	15.91	0.0519	0.00	0	550

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	14.80	Call			156.59760	148.566	19.66	0.2148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,231.59760	1,251.166	19.66	0.7852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			189.86360	180.397	19.17	0.2542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,064.86360	1,082.997	19.17	0.7458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			905.39830	922.085	18.69	0.6999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			230.39830	219.485	18.69	0.3001	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			217.34170	224.018	16.17	0.3178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			692.34170	671.419	16.17	0.6822	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			485.21090	497.141	17.19	0.5206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			410.21090	394.541	17.19	0.4794	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,089.43230	1,107.794	19.25	0.7521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			184.43230	175.194	19.25	0.2479	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,854.44850	1,877.164	21.13	0.8834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			79.44850	74.564	21.13	0.1166	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			181.62080	187.591	16.00	0.2814	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			756.62080	734.991	16.00	0.7186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			790.24870	768.274	15.92	0.7363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			165.24870	170.873	15.92	0.2637	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			369.20810	354.489	17.46	0.4419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			554.20810	567.089	17.46	0.5581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			736.91920	715.498	16.06	0.7078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			191.91920	198.098	16.06	0.2922	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			717.57560	696.366	16.11	0.6969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			202.57560	208.966	16.11	0.3031	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			452.14200	434.597	16.94	0.5150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			427.14200	437.197	16.94	0.4850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,359.20270	1,332.531	15.22	0.9228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			34.20270	35.131	15.22	0.0772	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			603.42380	583.598	16.43	0.6264	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			278.42380	286.198	16.43	0.3736	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			324.12020	332.646	16.60	0.4111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			549.12020	530.046	16.60	0.5889	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,139.58090	1,113.874	15.44	0.8708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			64.58090	66.474	15.44	0.1292	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,501.78080	1,522.737	20.38	0.8351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			116.78080	110.137	20.38	0.1649	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,510.69620	1,531.632	20.40	0.8365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			115.69620	109.032	20.40	0.1635	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,540.80150	1,512.231	15.71	0.9441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			25.80150	24.831	15.71	0.0559	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,988.26850	1,960.157	17.49	0.9715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			13.26850	12.757	17.49	0.0285	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			861.31120	837.790	15.75	0.7708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			136.31120	140.390	15.75	0.2292	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,269.60220	1,243.261	15.30	0.9040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			44.60220	45.861	15.30	0.0960	0.00	0	16,416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			776.67890	754.842	15.95	0.7293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			171.67890	177.442	15.95	0.2707	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,458.94170	3,484.377	23.18	0.9780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			13.94170	11.777	23.18	0.0220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,554.06850	2,579.256	22.57	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			39.06850	36.656	22.57	0.0607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,404.48280	1,425.297	20.14	0.8186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			129.48280	122.697	20.14	0.1814	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			293.04270	280.290	18.06	0.3671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			718.04270	732.890	18.06	0.6329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,743.99280	1,715.659	16.52	0.9589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			18.99280	18.259	16.52	0.0411	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			704.87870	683.813	16.14	0.6896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			209.87870	216.413	16.14	0.3104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,419.62330	3,445.028	23.17	0.9769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			14.62330	12.428	23.17	0.0231	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			284.69080	272.171	18.14	0.3585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			739.69080	754.771	18.14	0.6415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,488.45120	3,513.910	23.19	0.9788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			13.45120	11.310	23.19	0.0212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			209.20260	198.945	18.93	0.2763	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			984.20260	1,001.545	18.93	0.7237	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,339.61200	4,365.938	23.36	0.9930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			4.61200	3.338	23.36	0.0070	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			310.48950	297.263	17.91	0.3849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			675.48950	689.863	17.91	0.6151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,527.82370	3,553.315	23.20	0.9798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			12.82370	10.715	23.20	0.0202	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			203.19490	193.180	19.00	0.2695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,008.19490	1,025.780	19.00	0.7305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,116.13320	3,141.355	23.08	0.9667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			21.13320	18.755	23.08	0.0333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,854.03750	2,879.219	23.00	0.9547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			29.03750	26.619	23.00	0.0453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			632.06390	611.869	16.34	0.6451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			257.06390	264.469	16.34	0.3549	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			338.60690	324.648	17.69	0.4127	129,859.00	400	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			613.60690	627.248	17.69	0.5873	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			12.07920	10.013	23.22	0.0190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,577.07920	3,602.613	23.22	0.9810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			48.94850	45.907	22.10	0.0749	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,323.94850	2,348.507	22.10	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			614.76070	594.787	16.39	0.6339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			269.76070	277.387	16.39	0.3661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			11.93550	9.878	23.22	0.0188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,586.93550	3,612.478	23.22	0.9812	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	17.31	Call		11.79370	9.744	23.22	0.0185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,596.79370	3,622.344	23.22	0.9815	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,292.30770	4,318.166	23.19	0.9916	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		5.70770	4.166	23.19	0.0084	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		339.45520	347.900	16.93	0.4105	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		572.85520	553.900	16.93	0.5895	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		421.41790	430.843	17.28	0.4569	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		525.51790	507.443	17.28	0.5431	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		325.07650	334.967	16.91	0.3830	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		651.37650	634.467	16.91	0.6170	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		809.37270	791.606	16.48	0.6933	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		239.07270	247.406	16.48	0.3067	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,214.15020	1,233.118	19.60	0.7365	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		224.45020	217.318	19.60	0.2635	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,313.33600	1,332.799	19.87	0.7579	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		203.63600	196.999	19.87	0.2421	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		759.64360	747.010	16.67	0.6343	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		345.24360	356.410	16.67	0.3657	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		834.48030	820.840	16.46	0.6728	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		290.08030	300.240	16.46	0.3272	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		846.48450	832.689	16.42	0.6787	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		282.08450	292.089	16.42	0.3213	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		302.31930	312.714	16.51	0.3360	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		816.71930	803.314	16.51	0.6640	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,341.83680	1,323.207	15.73	0.8533	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		95.33680	100.507	15.73	0.1467	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,604.09430	1,623.529	20.21	0.7793	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		200.59430	196.229	20.21	0.2207	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		245.26410	254.578	16.26	0.2921	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		911.76410	897.279	16.26	0.7079	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,864.03000	1,884.173	20.71	0.8183	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		160.53000	156.873	20.71	0.1817	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		812.48250	828.749	18.02	0.5756	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		452.98250	446.649	18.02	0.4244	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		800.58600	816.852	17.98	0.5690	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		465.08600	458.952	17.98	0.4310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,607.55330	1,594.109	15.61	0.8669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		245.05640	243.695	20.05	0.2332	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		982.34040	975.020	16.21	0.6841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		323.64040	335.520	16.21	0.3159	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,097.46270	1,088.941	16.02	0.7284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		258.76270	269.441	16.02	0.2716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		548.45860	545.531	17.73	0.4565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		113.06430	119.806	15.55	0.1489	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,051.27750	2,069.280	20.41	0.7960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		209.97750	208.780	20.41	0.2040	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,350.70290	1,368.137	19.04	0.6833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		349.40290	347.637	19.04	0.3167	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,836.35640	1,854.195	20.05	0.7668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		310.26070	308.637	19.41	0.2859	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		907.24480	900.749	16.42	0.6510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		378.54480	391.249	16.42	0.3490	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		344.17660	356.378	16.29	0.3286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		952.87660	945.879	16.29	0.6714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,521.76430	1,509.306	15.55	0.8511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,145.09460	1,136.093	15.96	0.7450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		236.39460	246.593	15.96	0.2550	7,397,784.00	30,000	98,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,802.53830	1,820.348	19.99	0.7617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		251.23830	249.848	19.99	0.2383	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,511.56070	1,529.137	19.41	0.7141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,676.91100	3,695.540	23.46	0.9122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		85.28490	84.717	23.48	0.0875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,686.58490	3,705.217	23.48	0.9125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		85.94060	85.366	23.44	0.0882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,667.24060	3,685.866	23.44	0.9118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		331.12710	329.430	19.21	0.3024	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		1,004.27970	1,021.130	18.20	0.6003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		462.97970	460.630	18.20	0.3997	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,635.51500	1,653.172	19.69	0.7352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		284.21500	282.672	19.69	0.2648	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		85.61100	85.040	23.46	0.0878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		614.21600	610.787	17.41	0.4974	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		433.53380	446.953	16.61	0.3796	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		842.23380	836.454	16.61	0.6204	12,546,802.50	15,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,415.17080	2,433.357	20.99	0.8361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		163.87080	162.857	20.99	0.1639	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,422.42710	1,439.930	19.21	0.6976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		98.85330	104.609	15.61	0.1331	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		896.12660	889.751	16.45	0.6459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		387.42660	400.251	16.45	0.3541	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		649.96370	646.244	17.26	0.5187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		651.26370	666.744	17.26	0.4813	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		705.51600	721.287	17.41	0.5026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		819.75860	836.031	17.73	0.5435	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,964.55170	1,948.053	15.88	0.9186	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		55.85170	58.553	15.88	0.0814	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,271.65960	2,289.784	20.76	0.8215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		180.35960	179.284	20.76	0.1785	0.00	0	750
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,427.49250	1,445.714	18.97	0.6648	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		414.49250	412.214	18.97	0.3352	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,092.00300	2,110.698	20.20	0.7688	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		269.00300	267.198	20.20	0.2312	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			994.39570	1,012.429	17.92	0.5518	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			616.59570	611.929	17.92	0.4482	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			929.42970	947.399	17.74	0.5306	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			660.42970	655.199	17.74	0.4694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,559.35230	2,585.168	20.60	0.7819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			285.05230	283.068	20.60	0.2181	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,514.21980	1,537.606	18.89	0.6410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			509.91980	505.506	18.89	0.3590	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,031.04510	1,019.770	16.66	0.6157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			565.34510	581.870	16.66	0.3843	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,375.57010	1,359.736	16.00	0.7344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			319.87010	331.836	16.00	0.2656	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,771.29180	1,750.601	15.46	0.8344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			165.59180	172.701	15.46	0.1656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,120.75770	3,093.312	14.93	0.9778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			15.05770	15.412	14.93	0.0222	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,409.00280	1,392.766	15.96	0.7440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			303.30280	314.866	15.96	0.2560	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,182.26190	2,157.490	14.83	0.9084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			76.56190	79.590	14.83	0.0916	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,436.14610	1,419.593	15.93	0.7516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			290.44610	301.693	15.93	0.2484	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,537.25500	1,560.716	18.93	0.6451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			502.95500	498.616	18.93	0.3549	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,584.40110	1,566.197	15.75	0.7904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			228.70110	238.297	15.75	0.2096	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,821.90000	1,846.171	19.50	0.6910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			427.60000	424.071	19.50	0.3090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,001.58290	990.725	16.76	0.6035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			595.88290	612.825	16.76	0.3965	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,216.80730	1,202.989	16.21	0.6850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			411.10730	425.089	16.21	0.3150	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,290.39870	1,312.914	18.42	0.5972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			586.09870	580.814	18.42	0.4028	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,634.58400	2,607.565	14.21	0.9588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			28.88400	29.665	14.21	0.0412	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,297.61240	1,282.745	16.10	0.7109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			361.91240	374.845	16.10	0.2891	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,682.19080	2,708.177	20.78	0.7935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			267.89080	266.077	20.78	0.2065	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,218.96470	1,241.131	18.27	0.5815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			614.66470	609.031	18.27	0.4185	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			175.13800	174.280	22.74	0.1373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,779.43800	3,806.380	22.74	0.8627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			176.18010	175.310	22.70	0.1381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,760.48010	3,787.410	22.70	0.8619	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	Put		1,845.87240	1,870.212	19.53	0.6947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		421.57240	418.112	19.53	0.3053	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		175.65640	174.793	22.72	0.1377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,769.95640	3,796.893	22.72	0.8623	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		756.01020	775.371	17.17	0.4462	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		911.81020	902.171	17.17	0.5538	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		668.08060	685.150	16.90	0.4060	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		1,040.08060	1,028.650	16.90	0.5940	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,174.28190	1,194.964	18.01	0.5367	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		774.58190	767.464	18.01	0.4633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,752.11590	1,734.042	15.91	0.7718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		311.41590	320.042	15.91	0.2282	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,311.50260	3,285.451	14.19	0.9731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		20.80260	21.451	14.19	0.0269	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,546.12810	1,567.580	18.61	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		696.82810	691.580	18.61	0.4077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,987.39920	1,969.059	15.14	0.8314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		196.69920	205.059	15.14	0.1686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,327.38550	2,351.048	19.88	0.7030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		478.08550	475.048	19.88	0.2970	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,189.02460	2,212.181	19.68	0.6865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		509.72460	506.181	19.68	0.3135	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,245.70300	2,269.072	19.77	0.6934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		496.40300	493.072	19.77	0.3066	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,677.00210	1,659.540	15.99	0.7541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		346.30210	355.540	15.99	0.2459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		780.34810	773.979	18.23	0.4465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,339.64810	1,359.980	18.23	0.5535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		1,882.82590	1,864.688	15.47	0.8063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		242.12590	250.688	15.47	0.1937	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,910.16070	1,891.983	15.38	0.8131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		229.46070	237.983	15.38	0.1869	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		777.26460	770.930	18.24	0.4451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,346.56460	1,366.930	18.24	0.5549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		774.18920	767.894	18.25	0.4437	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,353.48920	1,373.894	18.25	0.5563	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,367.74700	1,386.394	18.32	0.5281	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		918.04700	909.594	18.32	0.4719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		921.45440	913.012	18.65	0.4566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,535.35440	1,554.312	18.65	0.5434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		927.58510	919.074	18.62	0.4590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,521.48510	1,540.374	18.62	0.5410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		924.51380	916.040	18.63	0.4578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,528.41380	1,547.340	18.63	0.5422	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,556.24280	1,574.502	18.70	0.5202	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,061.74280	1,051.902	18.70	0.4798	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,065.00070	1,055.301	18.95	0.4667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,719.50070	1,738.200	18.95	0.5333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,071.10280	1,061.324	18.93	0.4688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,705.60280	1,724.224	18.93	0.5312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,068.04300	1,058.307	18.94	0.4677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,712.54300	1,731.207	18.94	0.5323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,611.54230	1,595.182	17.85	0.5985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,129.34230	1,142.382	17.85	0.4015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,619.91370	1,603.455	17.82	0.6008	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,117.71370	1,130.655	17.82	0.3992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,615.71750	1,599.308	17.84	0.5997	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,123.51750	1,136.508	17.84	0.4003	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,219.95110	2,208.665	19.13	0.6053	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,648.75110	1,675.065	19.13	0.3947	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,216.29320	2,204.585	19.14	0.6045	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,655.09320	1,680.985	19.14	0.3955	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,223.62860	2,212.754	19.12	0.6061	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,642.42860	1,669.154	19.12	0.3939	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,769.53790	1,799.360	19.34	0.4008	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,257.53790	2,248.560	19.34	0.5992	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,381.04260	2,375.591	19.37	0.6094	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,761.14260	1,795.691	19.37	0.3906	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,388.36760	2,383.816	19.36	0.6109	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,748.46760	1,783.916	19.36	0.3891	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,384.70580	2,379.699	19.37	0.6102	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,754.80580	1,789.799	19.37	0.3898	0.00	0	0
<b>Total \$ / R Option</b>												<b>20,074,445.50</b>	<b>45,400</b>	<b>2,939,016</b>
<b>Total \$ / R</b>												<b>1,493,285,124.00</b>	<b>153,040</b>	<b>4,273,647</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.69740		13.72500			0.0000	273,948.00	20	540
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.88950		13.90870			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.07790		14.10570			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.26400		14.29070			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.01440		14.86220			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>273,948.00</b>	<b>20</b>	<b>719</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			43,023.44160	41,411.938	17.06	0.4970	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			45,523.44160	46,671.938	17.06	0.5030	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			42,615.95240	41,013.321	17.09	0.4935	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			46,115.95240	47,273.321	17.09	0.5065	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			43,454.24540	41,814.405	17.04	0.5006	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			44,954.24540	46,074.405	17.04	0.4994	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			73,347.06240	72,887.183	16.95	0.5650	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			54,477.06240	55,937.183	16.95	0.4350	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			72,883.52890	72,428.933	16.97	0.5625	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		55,013.52890	56,478.933	16.97	0.4375		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		73,812.87380	73,348.052	16.94	0.5675		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		53,942.87380	55,398.052	16.94	0.4325		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		89,602.47340	88,669.056	17.11	0.5578		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		72,032.47340	73,879.056	17.11	0.4422		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		89,169.41490	88,242.246	17.12	0.5558		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		72,599.41490	74,452.245	17.12	0.4442		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		90,038.10710	89,097.944	17.09	0.5597		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		71,468.10710	73,307.944	17.09	0.4403		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		108,738.00950	107,756.791	17.13	0.5740		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		81,668.00950	83,356.791	17.13	0.4260		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		109,610.80650	108,617.741	17.10	0.5774		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		80,540.80650	82,217.741	17.10	0.4226		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		109,173.76670	108,186.633	17.12	0.5757		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		81,103.76670	82,786.633	17.12	0.4243		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		161,571.75330	114,724.190	17.84	0.5037		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		112,351.75330	150,284.190	17.84	0.4963		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		161,154.22680	114,405.507	17.85	0.5025		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		112,934.22680	150,965.507	17.85	0.4975		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		161,991.36630	115,044.769	17.82	0.5048		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		111,771.36630	149,604.769	17.82	0.4952		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>273,948.00</b>	<b>20</b>	<b>719</b>
£ / R	On	03/10/2017	Foreign Exchange Future		18.19100	18.16280		0.0000		0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Future		18.29020	18.26220		0.0000		0.00	0	43		
£ / R	On	18/12/2017	Foreign Exchange Future		18.45510	18.42470		0.0000		224,211,009.90	12,149	206,656		
£ / R	On	19/03/2018	Foreign Exchange Future		18.76630	18.72330		0.0000		0.00	0	1,420		
£ / R	On	18/06/2018	Foreign Exchange Future		19.07070	19.04070		0.0000		0.00	0	3,383		
£ / R	On	17/09/2018	Foreign Exchange Future		19.37280	19.34080		0.0000		0.00	0	1,665		
£ / R	On	14/06/2019	Foreign Exchange Future		20.05090	20.01920		0.0000		0.00	0	0		
<b>Total £ / R Future</b>												<b>224,211,009.90</b>	<b>12,149</b>	<b>213,167</b>
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put		31.95140	24.356	18.36	0.1245	0.00	0	1,000	
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call		444.75140	465.356	18.36	0.8755	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put		30.36370	27.701	15.85	0.0704	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call		1,213.14720	1,238.419	15.81	0.9283	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put		30.94720	28.219	15.81	0.0717	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call		1,203.74160	1,228.947	15.78	0.9271	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put		31.54160	28.747	15.78	0.0729	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call		1,222.56370	1,247.901	15.85	0.9296	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		730.10230	741.632	17.59	0.5829	0.00	0	400	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,602.75920	1,573.633	19.68	0.7619	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		227.45920	228.733	19.68	0.2381	0.00	0	800	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		6,730.70250	6,700.396	26.37	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	18/12/2017	Foreign Exchange Option	25.16	Call			5.35040	5.443	26.37	0.0075	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,740.65040	6,710.343	26.37	0.9925	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.45500	5.550	26.37	0.0076	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,720.75500	6,690.449	26.37	0.9924	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			505.40230	486.532	17.59	0.4171	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.40250	5.496	26.37	0.0076	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,799.99270	1,836.379	17.04	0.7878	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			286.69270	280.079	17.04	0.2122	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,877.17470	1,848.169	19.11	0.6818	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			460.47470	474.469	19.11	0.3182	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,792.55640	1,828.898	17.04	0.7863	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			289.25640	282.598	17.04	0.2137	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,785.13640	1,821.429	17.04	0.7849	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			291.83640	285.129	17.04	0.2151	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,959.82530	1,997.146	17.02	0.8171	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			236.52530	230.846	17.02	0.1829	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,721.53270	1,747.791	17.09	0.6934	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			590.83270	587.091	17.09	0.3066	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,734.17390	1,760.498	17.09	0.6961	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			583.47390	579.798	17.09	0.3039	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,727.84880	1,754.137	17.09	0.6947	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			587.14880	583.437	17.09	0.3053	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,885.16620	1,912.966	17.17	0.6703	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			784.36620	780.166	17.17	0.3297	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,879.26190	1,907.025	17.17	0.6692	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			788.46190	784.226	17.17	0.3308	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,873.36360	1,901.098	17.17	0.6680	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			792.56360	788.298	17.17	0.3320	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,501.34600	2,523.839	17.04	0.6714	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,102.14600	1,092.939	17.04	0.3286	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,495.74050	2,518.225	17.04	0.6705	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,106.54050	1,097.325	17.04	0.3295	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,490.14490	2,512.622	17.04	0.6696	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,110.94490	1,101.722	17.04	0.3304	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,200</b>
<b>Total £ / R</b>												<b>224,211,009.90</b>	<b>12,149</b>	<b>216,367</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12201		0.12235			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12434		0.12464			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12668		0.12707			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13459		0.13459			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,264.97130	1,222.127	14.30	0.9420	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			29.67130	20.927	14.30	0.0580	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	0.12	Call			549.92140	511.272	17.71	0.5952	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			314.62140	310.072	17.71	0.4048	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			202.63540	180.145	20.15	0.2674	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			967.33540	978.944	20.15	0.7326	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			891.90130	852.916	18.29	0.6353	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			428.00130	418.816	18.29	0.3647	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			483.73150	454.027	20.15	0.4003	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,019.83150	1,019.926	20.15	0.5997	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,562.95150	1,523.815	16.25	0.8758	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			99.05150	89.715	16.25	0.1242	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			746.02940	708.517	19.91	0.4727	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,039.12940	1,040.417	19.91	0.5273	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			462.99670	434.359	21.23	0.3211	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,756.09670	1,766.259	21.23	0.6789	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,184.55580	1,138.976	18.18	0.6657	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			477.65580	470.876	18.18	0.3343	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,600.77690	1,576.094	19.38	0.6040	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,141.67690	1,116.994	19.38	0.3960	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,245.83510	1,225.207	20.73	0.4961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,786.73510	1,766.107	20.73	0.5039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,032.68460	2,001.399	16.99	0.7349	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			573.58460	542.299	16.99	0.2651	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	03/10/2017	Foreign Exchange Future			15.94810		15.92150			0.0000	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Future			15.97640		15.94810			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.03040		16.00310			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.09560		16.06890			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.13960		16.11300			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.21070		16.18110			0.0000	7,165,129.40	442	94,737
€ / R	On	27/12/2017	Foreign Exchange Future			16.24320		16.21170			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.36470		16.33290			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.52810		16.48620			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.84570		16.81650			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.16690		17.13570			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.21590		18.18930			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>7,165,129.40</b>	<b>442</b>	<b>118,370</b>
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			120.85720	94.095	13.18	0.4838	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			102.35720	102.195	13.18	0.5162	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			181.21590	158.312	13.01	0.4988	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			149.31590	154.712	13.01	0.5012	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			54.12300	48.785	13.58	0.1507	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			637.22300	659.185	13.58	0.8493	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			255.74390	249.310	14.43	0.4021	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			414.64390	434.911	14.43	0.5979	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			128.59300	127.764	13.87	0.2327	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			731.59300	757.364	13.87	0.7673	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			571.24940	588.898	15.74	0.5846	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			390.14940	378.198	15.74	0.4154	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			477.17940	492.359	15.99	0.5185	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			496.07940	481.659	15.99	0.4815	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			679.20050	699.292	15.48	0.6512	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			298.10050	288.592	15.48	0.3488	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			801.42690	823.826	15.22	0.7162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			220.32690	213.126	15.22	0.2838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,066.27700	2,095.574	15.91	0.9693	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			15.17700	14.874	15.91	0.0307	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			705.57950	687.414	16.65	0.5830	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			356.67950	368.114	16.65	0.4170	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			335.13760	345.838	16.79	0.3972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			754.03760	735.138	16.79	0.6028	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.85220	8.062	25.60	0.0123	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,239.75220	5,207.362	25.60	0.9877	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,194.55830	2,223.814	16.44	0.9733	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			13.45830	13.114	16.44	0.0267	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			84.99270	89.068	19.35	0.1260	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,973.89270	1,948.368	19.35	0.8740	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			86.88710	90.919	19.33	0.1282	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,955.78710	1,930.219	19.33	0.8718	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			612.71960	596.086	16.37	0.5414	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			403.81960	416.786	16.37	0.4586	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			85.93510	89.989	19.34	0.1271	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,964.83510	1,939.289	19.34	0.8729	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			251.01030	242.287	15.61	0.2934	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			842.71030	865.487	15.61	0.7066	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			354.27010	348.443	15.67	0.3341	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			887.17010	913.143	15.67	0.6659	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			125.00570	126.162	15.00	0.1391	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,742.99770	1,785.621	14.99	0.8596	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			126.79770	127.521	14.99	0.1404	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			123.23470	124.815	15.02	0.1378	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			48.04350	47.109	15.96	0.0582	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,534.24350	2,575.209	15.96	0.9418	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,598.49470	1,639.220	15.04	0.8313	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			162.29470	161.120	15.04	0.1687	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,751.20570	1,794.262	15.00	0.8609	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,559.49700	1,600.002	15.06	0.8227	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			173.29700	171.902	15.06	0.1773	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			734.05520	721.146	16.26	0.4717	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			720.25520	749.246	16.26	0.5283	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,759.43470	1,802.915	15.02	0.8622	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,648.55790	1,677.257	15.32	0.7596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			332.05790	331.557	15.32	0.2404	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,110.17120	3,136.417	14.66	0.9549	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			43.67120	40.717	14.66	0.0451	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,655.54380	1,684.235	15.32	0.7612	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			329.04380	328.536	15.32	0.2388	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,828.60460	1,857.195	15.21	0.7982	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			262.10460	261.495	15.21	0.2018	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,942.23130	3,916.337	20.75	0.8509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			208.73130	212.037	20.75	0.1491	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,641.59030	1,670.293	15.33	0.7580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			335.09030	334.593	15.33	0.2420	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,109.35990	1,135.514	16.53	0.5391	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,093.65990	1,088.614	16.53	0.4609	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,117.50200	1,143.740	16.51	0.5419	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,081.80200	1,076.840	16.51	0.4581	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,113.42360	1,139.620	16.52	0.5405	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,087.72360	1,082.720	16.52	0.4595	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			887.89460	895.091	16.16	0.3186	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,211.89480	2,245.650	16.17	0.6804	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			892.59480	899.751	16.17	0.3196	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,206.60780	2,240.331	16.18	0.6793	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			897.30780	904.431	16.18	0.3207	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,217.19460	2,250.991	16.16	0.6814	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>428,652</b>
<b>Total € / R</b>												<b>7,165,129.40</b>	<b>442</b>	<b>547,022</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.72290		10.78530			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.73680		10.79930			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.86290		10.92000			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.99950		11.06420			0.0000	0.00	0	1,512
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.13350		11.19810			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.53480		11.60490			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,758</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			74.89970	63.436	19.01	0.1358	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,169.59970	1,220.536	19.01	0.8642	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			77.02520	65.517	18.98	0.1395	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,151.72520	1,202.617	18.98	0.8605	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			75.95420	64.469	19.00	0.1376	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,160.65420	1,211.569	19.00	0.8624	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			874.34770	820.197	16.00	0.8250	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			75.04770	83.397	16.00	0.1750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			866.16760	812.180	16.00	0.8218	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			76.86760	85.380	16.00	0.1782	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			882.56080	828.251	16.00	0.8282	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			73.26080	81.451	16.00	0.1718	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,063.43280	1,018.070	15.93	0.7941	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			133.43280	145.170	15.93	0.2059	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,055.64660	1,010.430	15.93	0.7915	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			135.64660	147.530	15.93	0.2085	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,047.88730	1,002.819	15.93	0.7889	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			137.88730	149.920	15.93	0.2111	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			312.85390	337.799	15.06	0.3373	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			879.51150	839.013	15.04	0.6683	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			305.31150	329.513	15.04	0.3317	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			873.08880	833.143	15.05	0.6655	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			308.88880	333.643	15.05	0.3345	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			867.05390	827.299	15.06	0.6627	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			692.57350	663.189	15.03	0.5328	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			614.47350	649.689	15.03	0.4672	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			688.09530	658.878	15.04	0.5304	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			619.99530	655.378	15.04	0.4696	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			697.08100	667.521	15.02	0.5352	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			608.98100	644.021	15.02	0.4648	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			593.18250	622.044	14.56	0.3688	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,188.58560	1,147.051	14.54	0.6349	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			583.68560	612.252	14.54	0.3651	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,183.31810	1,141.940	14.55	0.6330	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			588.41810	617.140	14.55	0.3670	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,178.08250	1,136.844	14.56	0.6312	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,758</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.99700		11.10370			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.15520		11.25430			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.30700		11.41160			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			661.63730	578.345	14.60	0.7427	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			97.93730	121.345	14.60	0.2573	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			654.23770	571.413	14.61	0.7380	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			100.53770	124.413	14.61	0.2620	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			669.08230	585.330	14.58	0.7473	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			95.38230	118.330	14.58	0.2527	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,254.48740	1,164.925	14.29	0.8626	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			70.18740	79.725	14.29	0.1374	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,245.61740	1,156.574	14.30	0.8603	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			71.31740	81.374	14.30	0.1397	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,263.37330	1,173.299	14.29	0.8648	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			69.07330	78.099	14.29	0.1352	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			887.62500	820.343	14.49	0.6626	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			296.02500	333.343	14.49	0.3374	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			881.59720	814.628	14.50	0.6597	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			299.99720	337.628	14.50	0.3403	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			893.68750	826.093	14.48	0.6654	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			292.08750	329.093	14.48	0.3346	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.17820		14.15270			0.0000	1,417,820.00	100	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.47020		14.43540			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.76240		14.73900			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69340		15.69340			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,417,820.00</b>	<b>100</b>	<b>1,215</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			514.12410	521.556	16.74	0.5686	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			391.42410	373.356	16.74	0.4314	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			509.24980	516.584	16.75	0.5650	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			396.54980	378.384	16.75	0.4350	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			519.03230	526.565	16.72	0.5721	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			386.33230	368.365	16.72	0.4279	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			805.87210	826.172	16.69	0.5997	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			520.47210	505.972	16.69	0.4003	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			800.94090	821.139	16.70	0.5973	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			525.54090	510.939	16.70	0.4027	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			810.82920	831.235	16.68	0.6021	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			515.42920	501.035	16.68	0.3979	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			933.53070	948.038	16.68	0.5725	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			724.53070	715.638	16.68	0.4275	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			929.06080	943.513	16.69	0.5706	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			730.06080	721.113	16.69	0.4294	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			924.61130	939.009	16.71	0.5687	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			735.61130	726.609	16.71	0.4313	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,782.16470	1,786.140	15.73	0.6594	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			818.76470	822.740	15.73	0.3406	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,777.05390	1,781.035	15.74	0.6582	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			823.65390	827.635	15.74	0.3418	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,787.29040	1,791.261	15.72	0.6607	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			813.89040	817.861	15.72	0.3393	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>1,417,820.00</b>	<b>100</b>	<b>1,215</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.04710		2.05550			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06360		2.07080			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08020		2.08820			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05560		2.05560			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,359.55170	1,289.609	16.30	0.7698	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			204.55170	218.609	16.30	0.2302	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,284.34790	1,215.971	16.30	0.7490	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			229.34790	244.971	16.30	0.2510	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,213.89920	1,147.321	16.38	0.7265	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			258.89920	276.321	16.38	0.2735	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			383.28370	406.753	16.28	0.2714	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,836.77900	1,785.164	16.31	0.7581	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			328.77900	349.164	16.31	0.2419	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,763.27300	1,713.181	16.29	0.7435	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			355.27300	377.181	16.29	0.2565	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,691.28370	1,642.753	16.28	0.7286	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,505.37260	1,465.189	16.42	0.6104	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			823.37260	863.189	16.42	0.3896	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,453.91870	1,414.994	16.49	0.5966	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			871.91870	912.994	16.49	0.4034	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,558.33700	1,516.887	16.35	0.6243	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			776.33700	814.887	16.35	0.3757	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,158.53180	2,163.060	16.75	0.6105	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,402.53180	1,407.060	16.75	0.3895	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,108.53120	2,113.449	16.77	0.6016	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,452.53120	1,457.449	16.77	0.3984	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,209.47940	2,213.610	16.73	0.6194	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,353.47940	1,357.610	16.73	0.3806	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			2.18810		2.18280			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23170		2.22450			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27620		2.27050			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.45170		2.45170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,933.86530	1,976.320	16.28	0.8869	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			105.86530	95.320	16.28	0.1131	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,849.34330	1,890.701	16.32	0.8734	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			121.34330	109.701	16.32	0.1266	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	18/12/2017	Foreign Exchange Option	2.02	Call			1,766.47810	1,806.682	16.36	0.8590	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			138.47810	125.682	16.36	0.1410	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,265.06250	1,304.477	16.98	0.6023	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			820.06250	787.477	16.98	0.3977	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,215.87520	1,255.031	17.07	0.5869	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			870.87520	838.031	17.07	0.4131	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,315.89290	1,355.583	16.89	0.6178	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			770.89290	738.583	16.89	0.3822	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			974.46630	946.473	16.47	0.3893	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,530.97520	1,559.526	16.55	0.5980	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,025.97520	997.526	16.55	0.4020	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,483.84560	1,511.956	16.63	0.5854	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,078.84560	1,049.956	16.63	0.4146	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,579.46630	1,608.473	16.47	0.6107	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,773.75620	3,768.999	16.50	0.7565	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			856.75620	851.999	16.50	0.2435	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,911.83320	3,907.318	16.50	0.7698	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			794.83320	790.318	16.50	0.2302	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,842.41490	3,837.779	16.50	0.7632	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			825.41490	820.779	16.50	0.2368	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			1.75740		1.76100			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78550		1.78780			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.81230		1.81570			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88140		1.88140			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			537.12180	518.702	17.49	0.4818	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			627.12180	644.702	17.49	0.5182	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			498.23160	480.696	17.66	0.4554	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			688.23160	706.696	17.66	0.5446	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			578.71660	559.391	17.32	0.5090	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			568.71660	585.391	17.32	0.4910	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,055.91650	1,051.967	16.67	0.6113	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			577.91650	596.967	16.67	0.3887	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,003.22160	1,001.770	16.78	0.5917	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			625.22160	646.770	16.78	0.4083	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,110.71990	1,104.296	16.55	0.6311	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			532.71990	549.296	16.55	0.3689	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,304.98660	1,292.802	16.71	0.6093	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			747.98660	769.802	16.71	0.3907	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,255.85270	1,244.319	16.81	0.5936	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			798.85270	821.319	16.81	0.4064	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,355.86370	1,343.010	16.61	0.6250	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			698.86370	720.010	16.61	0.3750	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,219.90600	2,222.329	16.88	0.6506	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,105.90600	1,108.329	16.88	0.3494	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,323.70700	2,321.686	16.71	0.6703	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,009.70700	1,007.686	16.71	0.3297	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,271.23260	2,271.418	16.80	0.6604	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,057.23260	1,057.418	16.80	0.3396	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13070		0.13080			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13010		0.13020			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12970		0.12980			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73050		1.73020			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75910		1.75740			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78740		1.78690			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.89580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.87710		9.88670			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.00210		10.00540			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.12470		10.13370			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.46160		10.46160			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			359.85940	352.164	17.17	0.5496	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			283.15940	285.064	17.17	0.4504	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			354.87360	347.226	17.18	0.5446	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			288.17360	290.126	17.18	0.4554	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			364.89770	357.152	17.16	0.5546	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			278.19770	280.052	17.16	0.4454	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			774.91250	774.110	16.71	0.7097	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			219.51250	222.010	16.71	0.2903	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			768.19020	767.413	16.70	0.7065	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			222.79020	225.313	16.70	0.2935	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			781.66570	780.840	16.71	0.7128	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			216.26570	218.740	16.71	0.2872	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			693.43380	691.055	15.89	0.6098	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			399.73380	406.355	15.89	0.3902	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			688.19400	685.835	15.90	0.6069	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			404.49400	411.135	15.90	0.3931	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			698.70510	696.310	15.88	0.6128	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			395.00510	401.610	15.88	0.3872	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,106.68350	1,106.389	15.21	0.6431	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			565.08350	564.789	15.21	0.3569	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,101.32380	1,101.059	15.21	0.6412	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			569.72380	569.459	15.21	0.3588	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,112.06420	1,111.740	15.20	0.6450	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			560.46420	560.140	15.20	0.3550	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32230		1.32280			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33610		1.33590			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35120		1.35170			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37320		1.37320			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			228.00000	223.000		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			128.00000	123.000		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			28.00000	23.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			359.00000	361.000		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			259.00000	261.000		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			159.00000	161.000		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			317.00000	312.000		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			217.00000	212.000		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			417.00000	412.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			532.00000	532.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			432.00000	432.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			632.00000	632.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/12/2017 Foreign Exchange Future			1.34730		1.34240			0.0000	0.00	0	5,270
QUANTO £On 19/03/2018 Foreign Exchange Future			1.35110		1.34620			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.35470		1.34990			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>5,270</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>5,270</b>
QUANTO €On 18/12/2017 Foreign Exchange Future			1.18350		1.17890			0.0000	0.00	0	30
QUANTO €On 19/03/2018 Foreign Exchange Future			1.19000		1.18530			0.0000	0.00	0	0
QUANTO €On 18/06/2018 Foreign Exchange Future			1.19660		1.19220			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN On 18/12/2017 Foreign Exchange Future			24,269.19000		24,282.83000			0.0000	0.00	0	0
RAIN On 19/03/2018 Foreign Exchange Future			24,653.12000		24,650.91000			0.0000	0.00	0	0
<b>Total RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Future			10.08750		10.10810			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.24020		10.25440			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.39140		10.41260			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.88910		10.88910			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			463.27410	446.836	15.35	0.6634	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			165.17410	169.336	15.35	0.3366	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			457.09230	440.746	15.37	0.6582	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			168.99230	173.245	15.37	0.3418	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			469.51090	452.982	15.34	0.6687	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			161.41090	165.482	15.34	0.3313	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			584.67580	577.056	15.27	0.6244	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			290.27580	296.856	15.27	0.3756	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			579.14100	571.580	15.29	0.6207	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			294.74100	301.380	15.29	0.3793	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			590.24740	582.572	15.26	0.6281	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			285.84740	292.372	15.26	0.3719	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			689.27460	678.464	14.99	0.6130	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			376.67460	387.064	14.99	0.3870	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			683.99230	673.257	15.01	0.6100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			381.39230	391.857	15.01	0.3900	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			694.58610	683.703	14.98	0.6160	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			371.98610	382.303	14.98	0.3840	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,341.12660	1,337.422	15.03	0.7025	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			452.02660	448.322	15.03	0.2975	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,334.73950	1,331.450	15.04	0.7007	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			455.63950	452.351	15.04	0.2993	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,347.53710	1,343.828	15.03	0.7043	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			448.43710	444.728	15.03	0.2957	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			3.76430		3.75630			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.72080		3.71220			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.68220		3.67490			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57250		3.57250			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>18,650</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			110.95080	113.810	14.35	0.5516	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			94.65080	89.510	14.35	0.4484	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			105.71430	108.430	14.32	0.5359	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			99.41430	94.130	14.32	0.4641	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			116.34060	119.346	14.38	0.5671	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			90.04060	85.046	14.38	0.4329	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			262.27090	268.251	14.78	0.7249	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			70.07090	67.451	14.78	0.2751	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			255.30660	261.191	14.76	0.7157	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			73.10660	70.391	14.76	0.2843	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			269.32950	275.402	14.81	0.7339	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			67.12950	64.602	14.81	0.2661	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			196.49930	201.215	15.29	0.5444	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			181.59930	179.015	15.29	0.4556	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			191.85660	196.219	15.28	0.5360	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			186.95660	184.019	15.28	0.4640	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			201.22820	206.293	15.30	0.5527	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			176.32820	174.093	15.30	0.4473	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			319.90590	320.337	15.89	0.5695	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			267.40590	267.837	15.89	0.4305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			314.98490	315.423	15.88	0.5641	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			272.48490	272.923	15.88	0.4359	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			310.11800	310.562	15.88	0.5588	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			277.61800	278.062	15.88	0.4412	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>18,650</b>
ZMW / R On 18/12/2017 Foreign Exchange Future			1.38160		1.39280			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.36380		1.37400			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.34430		1.35780			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 706 278 585.80</b>	<b>120,351</b>	<b>1,705,680</b>
<b>Total Options</b>									<b>20 074 445.50</b>	<b>45,400</b>	<b>3,370,868</b>
<b>Grand Total:</b>									<b>1,726,353,031.30</b>	<b>165,751</b>	<b>5,076,548</b>