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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2017 Foreign Exchange Future			12.96970		12.95050			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.96970		12.95260			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			12.97830		12.96130			0.0000	0.00	0	8,310
\$ / R On 04/08/2017 Foreign Exchange Future			12.98690		12.96980			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.00180		12.98470			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.01250		12.99530			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.01470		12.99740			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.04030		13.02280			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.04240		13.02490			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.04450		13.02700			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.08260		13.06500			0.0000	468,226,254.00	35,790	791,037
\$ / R On 27/09/2017 Foreign Exchange Future			13.10160		13.08390			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.10370		13.08590			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.10580		13.08800			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.15520		13.13720			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.16340		13.14530			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.19800		13.17980			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.22840		13.21020			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.26300		13.24460			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.26910		13.25070			0.0000	13,481,405.60	1,016	120,276
\$ / R On 22/12/2017 Foreign Exchange Future			13.27720		13.25880			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	27/12/2017	Foreign Exchange Future			13.28730		13.26890			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.29950		13.28110			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.31370		13.29530			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.35820		13.33950			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.36020		13.34140			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.38390		13.36490			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.38790		13.36890			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.45120		13.43160			0.0000	0.00	0	21,406
\$ / R	On	25/04/2018	Foreign Exchange Future			13.52450		13.50410			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.55510		13.53450			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.56270		13.54220			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.62760		13.60680			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.73630		13.71540			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.80660		13.78580			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.92100		13.90030			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.98330		13.96260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.10570		14.08520			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.17200		14.15160			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.34870		14.32840			0.0000	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Future			15.38350		15.35190			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>481,707,659.60</b>	<b>36,806</b>	<b>963,317</b>
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			16.23970	2.247	19.41	0.0421	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			265.73970	232.547	19.41	0.9579	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			0.08920	0.017	52.37	0.0002	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,349.58920	1,330.317	52.37	0.9998	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			6.04240	3.462	23.73	0.0320	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			553.44240	533.762	23.73	0.9680	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.29850	0.299	86.14	0.0011	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,577.69850	3,560.599	86.14	0.9989	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			3.93250	2.394	19.24	0.0191	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			762.63250	744.094	19.24	0.9809	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			46.36340	35.692	15.37	0.1896	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			376.56340	348.792	15.37	0.8104	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			786.88360	765.646	17.50	0.9222	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			21.58360	17.445	17.50	0.0778	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			147.60600	142.464	14.63	0.4185	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			272.30600	249.964	14.63	0.5815	4,999,280.00	20,000	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			90.41500	85.043	15.71	0.2705	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			443.01500	420.343	15.71	0.7295	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			104.32150	100.417	16.26	0.2570	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			581.52150	560.117	16.26	0.7430	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.61400	1.283	29.71	0.0035	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,818.81400	3,800.983	29.71	0.9965	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			239.05320	237.928	14.59	0.5043	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			264.15320	245.528	14.59	0.4957	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			281.55600	281.817	14.50	0.5580	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			224.55600	207.317	14.50	0.4420	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			29.69010	28.728	19.34	0.0679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,654.69010	1,636.128	19.34	0.9321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			28.12910	27.210	19.37	0.0647	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,683.12910	1,664.610	19.37	0.9353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			27.13140	26.240	19.39	0.0627	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,320.42720	1,300.380	18.86	0.8842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			43.84000	42.527	19.12	0.0954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,448.84000	1,429.927	19.12	0.9046	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			41.59970	40.337	19.15	0.0912	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,476.59970	1,457.737	19.15	0.9088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			38.09730	36.918	19.20	0.0844	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,219.31840	1,199.200	18.55	0.8668	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			61.75010	59.248	18.63	0.1282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,246.75010	1,226.648	18.63	0.8718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			56.17690	53.722	18.83	0.1173	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,311.17690	1,291.122	18.83	0.8827	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			55.42720	52.980	18.86	0.1158	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			969.59420	949.471	17.75	0.8101	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			87.02790	84.477	17.92	0.1761	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,022.02790	1,001.877	17.92	0.8239	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			66.09390	63.567	18.49	0.1367	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,201.09390	1,180.967	18.49	0.8633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			64.31840	61.800	18.55	0.1332	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			850.03130	830.049	17.36	0.7738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			113.43050	111.034	17.38	0.2235	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			858.43050	838.434	17.38	0.7765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			100.01770	97.522	17.64	0.1997	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			935.01770	914.922	17.64	0.8003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			94.59420	92.070	17.75	0.1899	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			767.35750	747.202	17.05	0.7444	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			123.38490	121.087	17.21	0.2407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			808.38490	788.487	17.21	0.7593	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			121.66700	119.350	17.24	0.2377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			816.66700	796.750	17.24	0.7623	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			115.03130	112.649	17.36	0.2262	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			608.81280	589.101	16.40	0.6761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			145.55930	143.116	16.82	0.2779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			710.55930	690.516	16.82	0.7221	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			141.65330	139.173	16.89	0.2713	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			726.65330	706.573	16.89	0.7287	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			132.35750	129.802	17.05	0.2556	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			534.29260	514.967	16.07	0.6366	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			186.11530	184.180	16.23	0.3432	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			571.11530	551.580	16.23	0.6568	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			178.63210	176.588	16.33	0.3315	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			593.63210	573.988	16.33	0.6685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			173.81280	171.701	16.40	0.3239	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			396.80590	378.670	15.42	0.5469	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			244.60060	243.707	15.58	0.4294	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			429.60060	411.107	15.58	0.5706	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			228.48280	227.274	15.74	0.4065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			463.48280	444.674	15.74	0.5935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			199.29260	197.567	16.07	0.3634	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			352.82490	335.256	15.19	0.5124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			283.96570	283.912	15.22	0.4826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			358.96570	341.312	15.22	0.5174	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			280.15270	280.015	15.25	0.4776	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			365.15270	347.415	15.25	0.5224	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			261.80590	261.270	15.42	0.4531	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			186.55260	173.707	14.52	0.3400	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			395.10560	398.739	14.71	0.6075	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			230.10560	216.139	14.71	0.3925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			344.03890	346.680	14.90	0.5548	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			279.03890	264.080	14.90	0.4452	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			287.82490	287.856	15.19	0.4876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			101.25240	91.647	14.05	0.2169	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			580.67060	587.982	14.14	0.7599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			115.67060	105.382	14.14	0.2401	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			481.81360	487.172	14.43	0.6858	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			166.81360	154.572	14.43	0.3142	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			451.55260	456.307	14.52	0.6600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			43.55020	38.471	13.94	0.1091	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			849.79320	862.243	13.94	0.8881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			44.79320	39.643	13.94	0.1119	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			653.10210	661.786	13.96	0.8053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			88.10210	79.186	13.96	0.1947	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			616.25240	624.247	14.05	0.7831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,085.57620	1,099.793	14.05	0.9449	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			20.57620	17.193	14.05	0.0551	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			902.75790	915.630	13.96	0.9039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			37.75790	33.030	13.96	0.0961	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			858.55020	871.071	13.94	0.8909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,935.00000	986,917.400	26.88	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,316.56330	4,299.092	26.88	0.9959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.53580	1.662	26.88	0.0040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,326.53580	4,309.062	26.88	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.50480	0.552	26.88	0.0014	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,935.50480	4,917.952	26.88	0.9986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.88	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,938.03370	3,920.414	26.64	0.9930	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		2.88150	3.004	26.78	0.0069	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,967.88150	3,950.404	26.78	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.59130	1.722	26.88	0.0041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,306.59130	4,289.122	26.88	0.9959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.56330	1.692	26.88	0.0041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,338.68820	3,320.758	23.72	0.9915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		3.59640	3.280	24.21	0.0082	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,438.59640	3,420.680	24.21	0.9918	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		3.38100	3.099	25.67	0.0074	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,738.38100	3,720.499	25.67	0.9926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		3.03370	3.014	26.64	0.0070	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,702.13140	1,683.640	19.39	0.9373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		16.84380	16.268	19.64	0.0410	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,951.84380	1,933.668	19.64	0.9590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		4.18970	3.791	21.78	0.0103	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,939.18970	2,921.191	21.78	0.9897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		3.68820	3.358	23.72	0.0085	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,523.09730	1,504.318	19.20	0.9156	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		2.02040	2.800	25.02	0.0064	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,048.12040	4,031.200	25.02	0.9936	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		203.45120	202.633	16.44	0.3457	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		619.55120	601.033	16.44	0.6543	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		306.71760	307.947	15.47	0.4779	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		400.81760	384.247	15.47	0.5221	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		378.82170	381.737	15.10	0.5532	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		310.82170	295.937	15.10	0.4468	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		74.65560	73.287	19.48	0.1211	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,747.45560	1,728.087	19.48	0.8789	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		164.09570	163.362	17.95	0.2405	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,118.79570	1,099.962	17.95	0.7595	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		2.93820	2.964	21.75	0.0065	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,307.63820	4,289.563	21.75	0.9935	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		526.91590	532.869	15.05	0.6108	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		301.61590	289.469	15.05	0.3892	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		295.41110	296.856	16.41	0.3975	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		650.11110	633.456	16.41	0.6025	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		226.57820	226.708	17.60	0.2940	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,026.77820	1,008.708	17.60	0.7060	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		12.86900	10.428	22.75	0.0170	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,542.66900	4,522.028	22.75	0.9830	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		390.62190	392.627	16.45	0.4361	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		680.42190	664.227	16.45	0.5639	0.00	0	60
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		429.88540	432.269	16.56	0.4445	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		715.28540	699.269	16.56	0.5555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,327.98610	1,341.889	14.03	0.8797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		77.28610	72.789	14.03	0.1203	0.00	0	16,141

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,158.62380	1,170.936	14.27	0.8324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		117.92380	111.836	14.27	0.1676	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		37.24290	35.586	23.66	0.0458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,076.54290	4,056.486	23.66	0.9542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		36.90440	35.257	23.66	0.0454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,086.20440	4,066.157	23.66	0.9546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,552.92420	1,568.095	14.43	0.9152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		52.22420	48.995	14.43	0.0848	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		40.10740	38.419	23.51	0.0492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,959.40740	3,939.319	23.51	0.9508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		39.54110	37.851	23.57	0.0484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,988.84110	3,968.751	23.57	0.9516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		18.11600	17.083	23.66	0.0240	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,827.41600	4,807.983	23.66	0.9760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		54.91490	53.352	22.31	0.0681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,354.21490	3,334.252	22.31	0.9319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		47.66120	46.024	22.83	0.0589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,616.96120	3,596.924	22.83	0.9411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		36.56880	34.931	23.66	0.0450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,095.86880	4,075.830	23.66	0.9550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		104.61330	103.438	20.37	0.1277	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,353.91330	2,334.338	20.37	0.8723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		75.02800	73.765	21.24	0.0933	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,824.32800	2,804.665	21.24	0.9067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		38.80360	37.111	23.64	0.0475	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		4,028.10360	4,008.010	23.64	0.9525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		149.45630	148.449	19.53	0.1769	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,898.75630	1,879.349	19.53	0.8231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		137.97760	136.914	19.71	0.1646	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,997.27760	1,977.814	19.71	0.8354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		40.88020	39.196	23.43	0.0502	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,920.18020	3,900.096	23.43	0.9498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		270.27810	270.432	17.94	0.2993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,199.57810	1,181.332	17.94	0.7007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		215.39240	214.898	18.63	0.2448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,464.69240	1,445.798	18.63	0.7552	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		65.22050	63.798	21.71	0.0811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,054.52050	3,034.698	21.71	0.9189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		308.07820	308.730	17.55	0.3351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,057.37820	1,039.630	17.55	0.6649	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		288.48490	288.873	17.74	0.3168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,127.78490	1,109.773	17.74	0.6832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		136.98380	135.914	19.73	0.1635	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,006.28380	1,986.814	19.73	0.8365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		384.79330	386.479	16.90	0.4034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		834.09330	817.379	16.90	0.5966	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			357.13210	358.443	17.11	0.3794	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			906.43210	889.343	17.11	0.6206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			210.94810	210.403	18.70	0.2402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,490.24810	1,471.303	18.70	0.7598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			489.44260	492.623	16.20	0.4882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			618.74260	603.523	16.20	0.5118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			482.11690	485.190	16.24	0.4826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			631.41690	616.090	16.24	0.5174	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			276.19800	276.427	17.87	0.3050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,175.49800	1,157.327	17.87	0.6950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			548.23470	552.287	15.88	0.5318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			527.53470	513.187	15.88	0.4682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			539.84010	543.763	15.92	0.5258	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			539.14010	524.663	15.92	0.4742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			329.16080	330.101	17.35	0.3545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			988.46080	971.001	17.35	0.6455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			583.02360	587.627	15.73	0.5558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			482.32360	468.527	15.73	0.4442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			569.74620	574.139	15.79	0.5467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			499.04620	485.039	15.79	0.4533	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			447.12560	449.692	16.46	0.4551	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			696.42560	680.592	16.46	0.5449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			653.69780	659.399	15.45	0.6018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			402.99780	390.299	15.45	0.3982	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			605.78090	610.740	15.64	0.5710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			455.08090	441.640	15.64	0.4290	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			500.64140	503.987	16.14	0.4967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			599.94140	584.887	16.14	0.5033	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,016.45740	1,027.191	14.49	0.7832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			165.75740	158.091	14.49	0.2168	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			946.17640	956.047	14.60	0.7552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			195.47640	186.947	14.60	0.2448	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			556.74650	560.937	15.84	0.5377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			516.04650	501.837	15.84	0.4623	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			847.93250	856.503	14.80	0.7107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			247.23250	237.403	14.80	0.2893	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			596.58250	601.397	15.68	0.5649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			465.88250	452.297	15.68	0.4351	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			459.09110	461.698	16.49	0.4586	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			700.29110	684.498	16.49	0.5414	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			21.27330	20.228	23.78	0.0274	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,782.47330	4,763.028	23.78	0.9726	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			425.90760	427.922	16.74	0.4267	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			797.00760	780.622	16.74	0.5733	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			511.80950	514.676	16.27	0.4857	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			660.70950	645.176	16.27	0.5143	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	09/01/2018	Foreign Exchange Option	13.20	Call			623.52470	627.974	15.83	0.5531	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			528.22470	514.274	15.83	0.4469	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			218.06510	217.438	18.96	0.2312	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,682.76510	1,663.739	18.96	0.7688	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			200.96330	200.215	19.15	0.2153	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,785.66330	1,766.515	19.15	0.7847	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			642.25240	646.188	16.04	0.5381	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			602.75240	587.988	16.04	0.4619	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			710.67480	715.608	15.78	0.5776	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			519.27480	505.408	15.78	0.4224	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			164.22000	163.126	20.00	0.1684	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,342.82000	2,322.926	20.00	0.8316	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			391.74790	392.439	17.74	0.3520	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,226.84790	1,208.539	17.74	0.6480	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			400.91720	401.610	17.70	0.3572	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,212.01720	1,193.710	17.70	0.6428	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			787.23120	791.638	15.97	0.5720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			605.63120	590.438	15.97	0.4280	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			765.46400	769.586	16.06	0.5604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			633.86400	618.386	16.06	0.4396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			544.68100	546.245	17.11	0.4311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			136.73450	129.913	14.50	0.1507	0.00	0	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,200.39130	1,209.819	14.89	0.7486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			268.79130	258.619	14.89	0.2514	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			473.91030	460.244	15.54	0.3689	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			105.50860	104.513	23.26	0.0951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,183.90860	4,163.313	23.26	0.9049	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			168.23940	166.932	20.60	0.1539	0.00	0	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,896.63940	2,875.732	20.60	0.8461	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,568.33450	1,581.113	14.50	0.8493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,164.90130	4,144.302	23.24	0.9041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			106.18290	105.186	23.26	0.0956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,174.58290	4,153.986	23.26	0.9044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			234.39200	233.358	19.68	0.2082	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,302.79200	2,282.159	19.68	0.7918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			905.51030	911.444	15.54	0.6311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,524.52670	2,503.751	20.03	0.8145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			181.82270	180.554	20.37	0.1654	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,750.22270	2,729.354	20.37	0.8346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			320.89770	320.447	18.86	0.2743	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,799.29770	1,779.247	18.86	0.7257	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			106.50130	105.502	23.24	0.0959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,966.43220	1,946.136	19.14	0.7502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			239.32740	238.319	19.62	0.2121	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,267.72740	2,247.119	19.62	0.7879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			731.88130	735.568	16.19	0.5422	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			680.28130	664.368	16.19	0.4578	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			206.12670	204.952	20.03	0.1855	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,023.08100	1,005.045	17.11	0.5689	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			470.14260	470.955	17.59	0.3819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,218.54260	1,199.755	17.59	0.6181	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			870.76720	876.253	15.66	0.6143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			509.16720	495.053	15.66	0.3857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			288.03220	287.336	19.14	0.2498	0.00	0	2,500
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			370.27150	370.407	18.82	0.2903	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,866.17150	1,845.907	18.82	0.7097	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			251.86690	250.548	19.88	0.2065	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,557.76690	2,536.048	19.88	0.7935	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			525.62180	526.098	17.80	0.3817	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,391.12180	1,370.998	17.80	0.6183	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			558.62810	559.170	17.62	0.3993	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,316.42810	1,296.470	17.62	0.6007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,131.79160	1,136.873	15.55	0.6529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			524.99160	509.273	15.55	0.3471	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,106.24630	1,111.041	15.63	0.6428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			549.44630	533.441	15.63	0.3572	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			845.39220	847.611	16.55	0.5290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			878.59220	860.011	16.55	0.4710	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			443.89560	443.603	18.74	0.3116	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,947.09560	1,926.003	18.74	0.6884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			438.17530	437.800	18.78	0.3081	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,971.37530	1,950.200	18.78	0.6919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			375.92020	374.666	19.22	0.2696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,269.12020	2,247.066	19.22	0.7304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			265.14250	261.216	20.32	0.1956	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,038.34250	3,013.616	20.32	0.8044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			182.33870	178.334	22.53	0.1330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,265.53870	4,240.734	22.53	0.8670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			181.88610	177.884	22.55	0.1326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,275.08610	4,250.284	22.55	0.8674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,431.34390	1,440.861	15.08	0.7501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			324.54390	313.261	15.08	0.2499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,152.64620	1,157.957	15.49	0.6610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			505.84620	490.357	15.49	0.3390	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			180.97940	177.437	22.57	0.1323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,284.17940	4,259.837	22.57	0.8677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,639.23370	2,654.655	13.17	0.9621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			32.43370	27.055	13.17	0.0379	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			658.39270	658.394	17.95	0.4029	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,562.99270	1,542.094	17.95	0.5971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			673.33900	674.119	18.35	0.3916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,747.53900	1,727.519	18.35	0.6084	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			670.95430	671.719	18.36	0.3904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,755.15430	1,735.119	18.36	0.6096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			610.49140	610.900	18.73	0.3600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,964.69140	1,944.300	18.73	0.6400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			433.40770	432.420	19.95	0.2667	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,787.60770	2,765.820	19.95	0.7333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			675.73430	676.529	18.33	0.3928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,739.93430	1,719.929	18.33	0.6072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,817.90960	2,833.085	12.16	0.9646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			32.10960	26.485	12.16	0.0354	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,440.81840	1,448.923	15.63	0.6957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			505.01840	492.323	15.63	0.3043	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,377.88920	1,385.580	15.73	0.6770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			552.08920	538.980	15.73	0.3230	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			790.14970	792.365	18.39	0.4186	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,749.84970	1,731.365	18.39	0.5814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			797.17380	799.680	18.67	0.4080	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,914.57380	1,896.380	18.67	0.5920	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			794.74030	797.233	18.68	0.4069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,922.14030	1,903.933	18.68	0.5931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			799.61700	802.137	18.66	0.4090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,907.01700	1,888.837	18.66	0.5910	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			911.34120	914.710	18.67	0.4303	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,926.14120	1,909.010	18.67	0.5697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			918.33580	921.837	18.89	0.4208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,086.73580	2,069.837	18.89	0.5792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			915.87230	919.369	18.90	0.4199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,094.27230	2,077.369	18.90	0.5801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			920.80100	924.321	18.88	0.4218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,079.20100	2,062.321	18.88	0.5782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,383.29790	1,389.433	17.82	0.5464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,424.89790	1,410.733	17.82	0.4536	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,379.63810	1,385.755	17.83	0.5453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,431.23810	1,417.055	17.83	0.4547	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,386.96950	1,393.130	17.81	0.5474	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,418.56950	1,404.430	17.81	0.4526	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			0.00000	2,043.282	18.72	0.5685	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			0.00000	2,009.782	18.72	0.4315	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			0.00000	2,039.681	18.73	0.5678	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			0.00000	2,016.181	18.73	0.4322	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			0.00000	2,046.892	18.72	0.5693	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			0.00000	2,003.392	18.72	0.4307	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,999,280.00</b>	<b>20,000</b>	<b>1,755,196</b>
<b>Total \$ / R</b>												<b>486,706,939.60</b>	<b>56,806</b>	<b>2,718,513</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.08260		13.06500			0.0000	156,991.20	12	419
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.26910		13.25070			0.0000	132,691.00	10	79
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.45120		13.43160			0.0000	0.00	0	4
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.62760		13.60680			0.0000	0.00	0	182
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.34870		14.32840			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>289,682.20</b>	<b>22</b>	<b>684</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				1,296.45980	1,251.985	19.78	0.0324	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				208,796.45980	206,991.985	19.78	0.9676	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				1,272.28370	1,228.655	19.79	0.0319	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				209,772.28370	207,968.655	19.79	0.9681	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				1,248.53880	1,205.744	19.80	0.0313	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				210,748.53880	208,945.744	19.80	0.9687	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				37,346.22610	37,499.556	16.98	0.3937	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				86,276.22610	84,589.557	16.98	0.6063	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				37,068.54110	37,218.071	17.00	0.3913	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				86,998.54110	85,308.071	17.00	0.6087	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				36,793.06150	36,938.832	17.03	0.3889	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				87,723.06150	86,028.832	17.03	0.6111	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				60,853.65010	61,078.619	16.77	0.4709	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				88,693.65010	86,958.619	16.77	0.5291	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				60,516.18330	60,737.397	16.78	0.4688	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				89,356.18330	87,617.397	16.78	0.5312	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				60,180.28850	60,397.778	16.80	0.4668	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				90,020.28850	88,277.778	16.80	0.5332	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				74,410.38700	74,554.735	16.97	0.4796	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				105,730.38700	103,794.735	16.97	0.5204	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				74,074.22760	74,215.950	16.98	0.4779	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				106,394.22760	104,455.950	16.98	0.5221	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				73,739.22680	73,878.865	16.99	0.4762	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				107,059.22680	105,118.865	16.99	0.5238	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				138,573.30400	139,163.736	17.79	0.5474	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				141,733.30400	140,293.736	17.79	0.4526	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				138,217.85440	138,804.144	17.80	0.5463	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				142,377.85440	140,934.144	17.80	0.4537	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				137,863.58110	138,444.954	17.81	0.5452	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				143,023.58110	141,574.954	17.81	0.4548	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>289,682.20</b>	<b>22</b>	<b>684</b>
£ / R	On 31/07/2017	Foreign Exchange Future				16.93070		16.83700			0.0000	0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future				17.09340		16.99800			0.0000	20,529,173.40	1,201	30,923
£ / R	On 18/12/2017	Foreign Exchange Future				17.38650		17.28840			0.0000	0.00	0	7,997
£ / R	On 19/03/2018	Foreign Exchange Future				17.67660		17.57570			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				17.95980		17.85740			0.0000	0.00	0	3,033

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Future			19.14170		19.03370			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>20,529,173.40</b>	<b>1,201</b>	<b>42,398</b>
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			303.09450	360.418	15.97	0.8094	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			76.09450	39.718	15.97	0.1906	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			134.28960	153.492	17.35	0.2338	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,136.28960	1,060.092	17.35	0.7662	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			132.70280	151.707	17.37	0.2315	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,144.70280	1,068.307	17.37	0.7685	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			73.84720	85.066	18.18	0.1412	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,127.89260	1,051.896	17.33	0.7640	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,575.84720	1,491.666	18.18	0.8588	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			570.45920	633.115	15.40	0.6614	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			272.45920	239.715	15.40	0.3386	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			169.80730	192.954	16.99	0.2825	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			971.80730	899.554	16.99	0.7175	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			135.89260	155.296	17.33	0.2360	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.31480	3.170	21.67	0.0044	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,873.91480	7,776.670	21.67	0.9956	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.35970	3.229	21.67	0.0045	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,853.95970	7,756.729	21.67	0.9955	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.33710	3.199	21.67	0.0045	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,863.93710	7,766.699	21.67	0.9955	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,129.74690	1,192.936	16.76	0.6046	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			764.04690	726.336	16.76	0.3954	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,124.75940	1,187.775	16.77	0.6029	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			769.05940	731.175	16.77	0.3971	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,119.79530	1,182.636	16.78	0.6013	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			774.09530	736.036	16.78	0.3987	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,158.14470	1,202.105	17.21	0.5420	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,190.74470	1,132.305	17.21	0.4580	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,153.98490	1,197.741	17.21	0.5407	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,196.58490	1,137.941	17.21	0.4593	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,149.83870	1,193.385	17.22	0.5393	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,202.43870	1,143.585	17.22	0.4607	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,968.86430	2,019.402	16.90	0.5929	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,555.16430	1,497.702	16.90	0.4071	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,964.44260	2,014.876	16.90	0.5920	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,560.74260	1,503.176	16.90	0.4080	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,960.03050	2,010.360	16.91	0.5911	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,566.33050	1,508.660	16.91	0.4089	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>20,529,173.40</b>	<b>1,201</b>	<b>43,798</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11807		0.11786			0.0000	0.00	0	5,992

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 Future			0.12027		0.12005			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12253		0.12229			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13316		0.13290			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,107</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.29420	2.469	24.35	0.0069	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,216.49420	3,195.769	24.35	0.9931	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.23320	0.255	24.35	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,214.43320	4,193.555	24.35	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01880	0.021	24.35	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,214.21880	5,193.321	24.35	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			272.75550	272.695	20.41	0.2961	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,267.35550	1,245.195	20.41	0.7039	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,137.44660	1,153.299	16.21	0.8211	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			132.04660	125.799	16.21	0.1789	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			569.98180	574.788	18.45	0.5311	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			564.58180	547.288	18.45	0.4689	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,417.23760	1,436.285	16.53	0.8092	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			187.73760	183.385	16.53	0.1908	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			849.86460	858.709	18.58	0.5847	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			620.36460	605.809	18.58	0.4153	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			496.66690	500.418	20.20	0.3892	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,267.16690	1,247.518	20.20	0.6108	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,919.42920	1,944.376	16.91	0.7136	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			629.52920	628.176	16.91	0.2864	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,529.46470	1,547.349	19.23	0.5883	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,239.56470	1,231.149	19.23	0.4117	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,186.15060	1,200.452	20.33	0.4843	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,896.25060	1,884.252	20.33	0.5157	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>6,107</b>
€ / R	On	27/07/2017	Foreign Exchange Future			15.10290		15.10580			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.11600		15.11910			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.21110		15.21360			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.27630		15.27880			0.0000	11,609,988.00	760	95,349
€ / R	On	27/09/2017	Foreign Exchange Future			15.30570		15.30820			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.40390		15.40580			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.50620		15.50800			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.57060		15.57220			0.0000	11,677,950.00	750	25,359
€ / R	On	27/12/2017	Foreign Exchange Future			15.59950		15.60110			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.86810		15.86850			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.16110		16.16030			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.45330		17.45690			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>												<b>23,287,938.00</b>	<b>1,510</b>	<b>135,818</b>
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			102.14640	76.363	13.71	0.5086	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			96.34640	73.463	13.71	0.4914	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			414.01340	401.134	14.81	0.8982	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			24.91340	15.134	14.81	0.1018	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			274.78720	259.383	13.58	0.5092	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			271.18720	258.283	13.58	0.4908	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.72100	3.654	24.97	0.0076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,184.92100	4,187.354	24.97	0.9924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.71560	3.650	25.02	0.0076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,194.91560	4,197.350	25.02	0.9924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.71030	3.646	25.06	0.0076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,204.91030	4,207.346	25.06	0.9924	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			381.83030	366.894	14.32	0.5102	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			383.63030	371.194	14.32	0.4898	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			466.62200	452.991	14.70	0.5094	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			480.82200	469.091	14.70	0.4906	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			553.53570	540.971	14.88	0.5164	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			555.53570	544.771	14.88	0.4836	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			341.25940	332.547	16.41	0.3298	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,159.05940	1,151.947	16.41	0.6702	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			309.96440	301.815	16.65	0.3039	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,267.76440	1,261.215	16.65	0.6961	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,637.79790	1,631.743	13.27	0.9041	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			65.59790	61.143	13.27	0.0959	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,526.39390	1,519.564	13.37	0.8824	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			84.19390	78.964	13.37	0.1176	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			108.30310	105.102	18.93	0.1201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,596.10310	2,594.502	18.93	0.8799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			107.57220	104.394	18.94	0.1194	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,605.37220	2,603.794	18.94	0.8806	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.21620	4.343	19.92	0.0070	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,842.01620	5,843.743	19.92	0.9930	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			109.03750	105.815	18.92	0.1208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,586.83750	2,585.215	18.92	0.8792	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			613.23510	601.282	15.03	0.5143	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			632.13510	621.782	15.03	0.4857	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			316.02920	307.418	14.20	0.2626	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			319.31650	310.655	14.21	0.2645	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,321.12570	1,312.009	14.21	0.7335	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			322.62570	313.909	14.21	0.2665	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,204.48000	1,194.447	14.31	0.6971	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			385.98000	376.347	14.31	0.3029	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,334.52920	1,325.518	14.20	0.7374	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,174.95580	1,164.798	14.37	0.6864	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			406.45580	396.698	14.37	0.3136	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,327.81650	1,318.755	14.21	0.7355	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,267.39190	1,257.408	14.82	0.6432	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			607.09190	596.308	14.82	0.3568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,262.19830	1,252.198	14.84	0.6415	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			611.89830	601.098	14.84	0.3585	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,272.60530	1,262.633	14.81	0.6450	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			602.30530	591.533	14.81	0.3550	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,840.80450	1,815.444	16.03	0.6043	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,253.90450	1,232.144	16.03	0.3957	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,836.65770	1,811.319	16.04	0.6032	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,259.75770	1,238.019	16.04	0.3968	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,844.96340	1,819.581	16.02	0.6053	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,248.06340	1,226.281	16.02	0.3947	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>61,158</b>
<b>Total € / R</b>												<b>23,287,938.00</b>	<b>1,510</b>	<b>196,976</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.37400		10.33790			0.0000	0.00	0	24,855
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.50970		10.47260			0.0000	0.00	0	4,749
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.64180		10.60390			0.0000	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.76910		10.73000			0.0000	0.00	0	1,500
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.27920		11.24170			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>31,104</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.39760	4.565	19.05	0.0168	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,856.49760	1,820.565	19.05	0.9832	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.56880	4.758	19.00	0.0175	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,836.66880	1,800.758	19.00	0.9825	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.48230	4.660	19.02	0.0171	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,846.58230	1,810.660	19.02	0.9829	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			75.61560	83.087	17.33	0.1465	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,473.01560	1,443.387	17.33	0.8535	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			74.74160	82.137	17.35	0.1450	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,482.14160	1,452.437	17.35	0.8550	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			76.50050	84.049	17.31	0.1479	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,463.90050	1,434.349	17.31	0.8521	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			807.36590	838.258	13.66	0.7290	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			213.46590	206.458	13.66	0.2710	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			821.19310	852.246	13.67	0.7350	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			207.29310	200.446	13.67	0.2650	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			814.26500	845.238	13.67	0.7320	0.00	0	0
AUS\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			210.36500	203.438	13.67	0.2680	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			443.29030	424.135	13.62	0.3973	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			668.30290	688.107	13.63	0.5998	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			448.30290	429.007	13.63	0.4002	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	18/06/2018	Foreign Exchange Option	10.49	Call			678.30810	698.389	13.61	0.6056	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			438.30810	419.289	13.61	0.3944	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			673.29030	693.235	13.62	0.6027	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			739.49050	719.605	13.88	0.4122	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			966.68900	984.234	13.89	0.5860	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			744.98900	725.034	13.89	0.4140	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			975.70600	993.402	13.88	0.5897	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			734.00600	714.202	13.88	0.4103	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			971.19050	988.805	13.88	0.5878	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>31,104</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.46880		10.43760			0.0000	0.00	0	370
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.62770		10.59550			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.78070		10.74820			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			36.01360	37.201	15.79	0.1199	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			878.41360	848.401	15.79	0.8801	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			35.21520	36.377	15.82	0.1175	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			887.61520	857.577	15.82	0.8825	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			34.43470	35.571	15.85	0.1152	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			896.83470	866.771	15.85	0.8848	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			401.28370	416.505	13.65	0.5596	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			335.78370	318.805	13.65	0.4404	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			396.61390	411.712	13.67	0.5552	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			341.11390	324.012	13.67	0.4448	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			391.99120	406.963	13.69	0.5509	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			346.49120	329.263	13.69	0.4491	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			873.89590	896.348	13.31	0.7572	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			185.69590	175.648	13.31	0.2428	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			866.85990	889.198	13.31	0.7543	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			188.65990	178.498	13.31	0.2457	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			859.85340	882.079	13.32	0.7513	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			191.65340	181.379	13.32	0.2487	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.87660		13.83530			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			14.15830		14.11530			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.44510		14.40010			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.72540		15.66750			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,715</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			41.62710	31.755	17.83	0.0752	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,586.32710	1,535.155	17.83	0.9248	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			41.12840	31.373	17.86	0.0743	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,595.82840	1,544.773	17.86	0.9257	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			40.63740	30.998	17.90	0.0734	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,605.33740	1,554.398	17.90	0.9266	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			609.24810	611.016	15.12	0.5597	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			513.94810	472.716	15.12	0.4403	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			604.63970	606.123	15.13	0.5568	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			519.33970	477.823	15.13	0.4432	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			600.06050	601.264	15.14	0.5538	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			524.76050	482.964	15.14	0.4462	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			865.72350	871.132	15.39	0.5925	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			605.62350	566.032	15.39	0.4075	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			861.03530	866.255	15.40	0.5902	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			610.93530	571.155	15.40	0.4098	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			856.36570	861.403	15.41	0.5880	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			616.26570	576.303	15.41	0.4120	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			919.68260	864.982	15.63	0.3403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,852.42140	1,855.084	15.64	0.6585	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			924.92140	869.684	15.64	0.3415	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,861.95810	1,865.685	15.62	0.6609	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			914.45810	860.285	15.62	0.3391	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,857.18260	1,860.382	15.63	0.6597	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,715</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93240		1.92720			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94980		1.94430			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.96630		1.96050			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96650		1.96030			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			38.35880	40.582	17.98	0.0694	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,266.35880	2,216.581	17.98	0.9306	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			34.47340	36.331	18.13	0.0627	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,362.47340	2,312.331	18.13	0.9373	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			43.09400	45.479	17.83	0.0770	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,171.09400	2,121.479	17.83	0.9230	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			686.41440	713.964	15.44	0.4983	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			843.41440	815.964	15.44	0.5017	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			770.45170	800.504	15.25	0.5400	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			727.45170	702.504	15.25	0.4600	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			726.52890	755.325	15.33	0.5190	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			783.52890	757.325	15.33	0.4810	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			818.33640	790.258	15.32	0.4159	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,075.50150	1,104.431	15.38	0.5677	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			870.50150	841.431	15.38	0.4323	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,172.88760	1,203.813	15.26	0.6006	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			767.88760	740.813	15.26	0.3994	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,123.33640	1,153.258	15.32	0.5841	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,738.25430	1,762.477	16.52	0.5421	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,835.25430	1,797.477	16.52	0.4579	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,698.75800	1,722.544	16.57	0.5334	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,895.75800	1,857.544	16.57	0.4666	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,660.14500	1,683.504	16.61	0.5248	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,957.14500	1,918.504	16.61	0.4752	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.06780		2.06780			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.10860		2.10860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37790		2.37820			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,254.02290	1,255.349	13.84	0.8663	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			76.02290	77.349	13.84	0.1337	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,172.39440	1,173.590	13.97	0.8427	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			94.39440	95.590	13.97	0.1573	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,093.69660	1,094.700	14.10	0.8172	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			115.69660	116.700	14.10	0.1828	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,378.16300	1,386.018	15.31	0.7059	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			392.16300	400.018	15.31	0.2941	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,316.27360	1,324.243	15.41	0.6872	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			430.27360	438.243	15.41	0.3128	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,442.18370	1,449.894	15.22	0.7243	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			356.18370	363.894	15.22	0.2757	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,078.31380	1,070.796	16.55	0.2819	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,399.20210	3,388.569	16.56	0.7110	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,117.20210	1,109.569	16.56	0.2890	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,341.19610	3,330.488	16.60	0.7037	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,159.19610	1,151.488	16.60	0.2963	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,460.31380	3,449.796	16.55	0.7181	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67850		1.67570			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70630		1.70320			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73240		1.72920			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85590		1.85210			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			14.06080	12.540	19.95	0.0259	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,857.06080	2,827.540	19.95	0.9741	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			17.78340	16.076	19.64	0.0326	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,660.78340	2,631.076	19.64	0.9674	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			15.80600	14.193	19.79	0.0291	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,758.80600	2,729.193	19.79	0.9709	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			488.85860	493.397	16.66	0.4051	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,056.85860	1,030.397	16.66	0.5949	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			460.17700	464.229	16.81	0.3859	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,128.17700	1,101.229	16.81	0.6141	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			433.22770	436.826	16.97	0.3673	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,201.22770	1,173.826	16.97	0.6327	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,032.73360	1,007.063	16.35	0.5042	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			902.37890	909.911	16.11	0.5302	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			910.37890	885.911	16.11	0.4698	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			862.69120	869.611	16.23	0.5128	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			970.69120	945.611	16.23	0.4872	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			824.73360	831.063	16.35	0.4958	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,187.05220	2,203.791	16.42	0.6455	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,166.05220	1,144.791	16.42	0.3545	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,141.19440	2,157.532	16.51	0.6358	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,220.19440	1,198.532	16.51	0.3642	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,096.47900	2,112.425	16.61	0.6262	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,275.47900	1,253.425	16.61	0.3738	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12480		0.12460			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12440		0.12430			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12410		0.12390			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12330		0.12300			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11570		0.11510			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.63790		1.63570			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.66440		1.66190			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.69080		1.68830			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
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82740		1.82530			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.71480		9.70820			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.83730		9.83010			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.95620		9.94850			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.52670		10.52290			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			904.57810	898.316	17.16	0.8917	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			32.04000	32.371	17.19	0.1062	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			913.84000	907.571	17.19	0.8938	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			33.53350	33.879	17.13	0.1106	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			895.33350	889.079	17.13	0.8894	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			32.77810	33.117	17.16	0.1083	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			380.91200	398.513	15.67	0.5269	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			370.81200	381.213	15.67	0.4731	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			391.53640	415.645	15.97	0.5351	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			361.43640	378.345	15.97	0.4649	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			386.20340	407.063	15.82	0.5310	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			366.10340	379.763	15.82	0.4690	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,012.57670	1,013.606	23.29	0.6469	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			504.07670	497.407	23.29	0.3531	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,006.46140	1,011.796	23.43	0.6445	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			507.96140	505.596	23.43	0.3555	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			995.64470	1,000.964	23.25	0.6429	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			507.14470	504.764	23.25	0.3571	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,274.30430	1,273.563	16.69	0.6472	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			661.40430	656.863	16.69	0.3528	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,261.03180	1,260.251	16.54	0.6461	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			658.13180	653.551	16.54	0.3539	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,247.75490	1,246.934	16.40	0.6449	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			654.85490	650.234	16.40	0.3551	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28630		1.28600			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29770		1.30000			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30910		1.31260			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33540		1.33140			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			740.00000	737.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			840.00000	837.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			940.00000	937.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			200.00000	223.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00030	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00030	23.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			100.00000	123.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			74.00000	109.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			126.00000	91.000		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			26.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	9.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			214.00000	254.000		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
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			114.00000	154.000		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			14.00000	54.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30660		1.30100			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31030		1.30470			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31410		1.30850			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>9,929</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>9,929</b>
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.16770		1.16940			0.0000	0.00	0	5,212
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17350		1.17520			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.17970		1.18140			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,212</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,212</b>
RAIN	On	18/09/2017	Foreign Exchange Future			22,958.43000		22,925.34000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Future			9.61500		9.59510			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.62270		10.61000			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	18/09/2017	Foreign Exchange Option	9.63	Call			191.81720	197.145	13.61	0.4990	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			226.71720	212.145	13.61	0.5010	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			187.75900	192.946	13.64	0.4913	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			232.65900	217.946	13.64	0.5087	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			183.77650	188.822	13.68	0.4836	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			238.67650	223.822	13.68	0.5164	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,176.72040	1,181.176	14.65	0.6575	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			556.72040	548.476	14.65	0.3425	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,171.35160	1,175.764	14.66	0.6556	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			561.35160	553.064	14.66	0.3444	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,165.99830	1,170.373	14.67	0.6537	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			565.99830	557.673	14.67	0.3463	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.62030		3.63330			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.54050		3.55530			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.39140		3.41590			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			131.58440	120.255	13.09	0.6784	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			38.28440	39.955	13.09	0.3216	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			124.73490	113.523	13.04	0.6589	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			41.43490	43.223	13.04	0.3411	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			118.07230	106.987	13.00	0.6389	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			44.77230	46.687	13.00	0.3611	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			191.22970	180.975	14.56	0.5527	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			145.92970	150.475	14.56	0.4473	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			186.07030	175.861	14.55	0.5431	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			150.77030	155.361	14.55	0.4569	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			181.00600	170.842	14.54	0.5335	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			155.70600	160.342	14.54	0.4665	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			233.93990	221.789	15.29	0.4606	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			358.03990	370.389	15.29	0.5394	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			241.43040	229.013	15.26	0.4711	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			345.53040	357.613	15.26	0.5289	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			237.65840	225.376	15.28	0.4659	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			351.75840	363.976	15.28	0.5341	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 TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 18/09/2017			Foreign Exchange Future	1.44350	1.44340			0.0000	0.00	0	0
ZMW / R On 18/12/2017			Foreign Exchange Future	1.42000	1.41840			0.0000	0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.39450	1.39090			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.19950	1.23120			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>525 814 453.20</b>	<b>39,539</b>	<b>1,199,941</b>
<b>Total Options</b>									<b>4 999 280.00</b>	<b>20,000</b>	<b>1,817,754</b>
<b>Grand Total:</b>									<b>530,813,733.20</b>	<b>59,539</b>	<b>3,017,695</b>