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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/07/2017 Foreign Exchange Future			13.03460		13.03220			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.03900		13.03860			0.0000	0.00	0	8,310
\$ / R On 04/08/2017 Foreign Exchange Future			13.04760		13.04720			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.06250		13.06220			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			13.07320		13.07300			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			13.07540		13.07520			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.10100		13.10100			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.10310		13.10310			0.0000	0.00	0	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.10530		13.10520			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.14350		13.14360			0.0000	580,009,511.50	44,129	796,389
\$ / R On 27/09/2017 Foreign Exchange Future			13.16270		13.16280			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.16480		13.16490			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.16690		13.16690			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.21730		13.21680			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.22570		13.22520			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.26090		13.25990			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.29200		13.29060			0.0000	0.00	0	915
\$ / R On 15/12/2017 Foreign Exchange Future			13.32710		13.32540			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.33330		13.33160			0.0000	19,999,950.00	1,500	118,814
\$ / R On 22/12/2017 Foreign Exchange Future			13.34160		13.33980			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.35190		13.35000			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.36430		13.36230			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.37880		13.37660			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.42410		13.42150			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.42610		13.42350			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.44980		13.44720			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.45380		13.45120			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.51700		13.51460			0.0000	0.00	0	21,406
\$ / R	On	25/04/2018	Foreign Exchange Future			13.59020		13.58790			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.62130		13.61900			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.62910		13.62670			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.69490		13.69230			0.0000	0.00	0	100,881
\$ / R	On	13/08/2018	Foreign Exchange Future			13.80460		13.80200			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.87560		13.87320			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.99130		13.98910			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.05420		14.05220			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17810		14.17630			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.24500		14.24340			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.42370		14.42250			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24700		15.24230			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.35250		15.25650			0.0000	2,824,860,000.00	184,000	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.46260		15.45690			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>3,424,869,461.50</b>	<b>229,629</b>	<b>1,332,243</b>
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			2.37440	0.620	28.49	0.0095	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			470.17440	466.020	28.49	0.9905	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.00000	0.000	51.38	0.0000	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,497.80000	3,495.400	51.38	1.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			2.68410	2.376	21.10	0.0202	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			684.08410	683.376	21.10	0.9798	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			41.33610	35.837	14.90	0.2098	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			294.13610	288.237	14.90	0.7902	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			705.77430	702.350	16.71	0.9262	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			103.32850	95.841	14.13	0.3673	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			241.12850	233.341	14.13	0.6327	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			17.97430	14.850	16.71	0.0738	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			156.90340	151.100	13.84	0.4637	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			203.90340	197.900	13.84	0.5363	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			91.39800	86.611	14.97	0.2922	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			366.19800	361.211	14.97	0.7078	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			105.24650	102.270	15.65	0.2728	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			504.24650	501.270	15.65	0.7272	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.15060	1.224	29.93	0.0034	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,740.15060	3,740.224	29.93	0.9966	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			257.82590	254.196	14.03	0.5458	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			204.72590	201.096	14.03	0.4542	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			305.45160	301.912	13.95	0.6021	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	Put			170.25160	166.612	13.95	0.3979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,259.36140	3,259.328	23.24	0.9925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			2.89500	2.767	23.74	0.0072	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,359.29500	3,359.267	23.74	0.9928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			2.74350	2.630	25.22	0.0065	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,659.14350	3,659.130	25.22	0.9935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			2.67500	2.569	26.22	0.0062	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,623.09220	1,622.397	19.07	0.9365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			16.51070	15.938	19.37	0.0412	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,872.91070	1,872.438	19.37	0.9588	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			3.33460	3.172	21.26	0.0090	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,859.73460	2,859.672	21.26	0.9910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			2.96140	2.828	23.24	0.0075	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,444.04810	1,443.156	18.86	0.9139	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			29.23990	28.396	19.02	0.0689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,575.63990	1,574.896	19.02	0.9311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			27.68470	26.870	19.05	0.0656	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,604.08470	1,603.370	19.05	0.9344	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			26.69220	25.897	19.07	0.0635	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,239.80110	1,238.630	18.40	0.8822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			43.42160	42.339	18.77	0.0976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,369.82160	1,368.839	18.77	0.9024	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			41.16630	40.117	18.80	0.0931	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,397.56630	1,396.617	18.80	0.9069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			37.64810	36.656	18.86	0.0861	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,139.02000	1,137.682	18.08	0.8637	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			59.94850	58.558	18.17	0.1310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,166.34850	1,165.058	18.17	0.8690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			54.17520	52.890	18.37	0.1194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,230.57520	1,229.390	18.37	0.8806	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			53.40110	52.130	18.40	0.1178	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			890.92930	889.102	17.27	0.8031	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			86.49180	84.677	17.44	0.1821	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			942.89180	941.177	17.44	0.8179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			64.47070	63.001	18.02	0.1399	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,120.87070	1,119.501	18.02	0.8601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			62.62000	61.182	18.08	0.1363	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			772.79140	770.694	16.86	0.7640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			114.67160	112.495	16.89	0.2330	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			781.07160	778.995	16.89	0.7670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			100.31040	98.307	17.15	0.2074	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			856.71040	854.807	17.15	0.7926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			94.52930	92.602	17.27	0.1969	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			690.73250	688.387	16.52	0.7326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			125.02790	122.709	16.69	0.2512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			731.42790	729.209	16.69	0.7488	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		123.24830	120.954	16.72	0.2481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		739.64830	737.454	16.72	0.7519	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		116.39140	114.194	16.86	0.2360	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		535.66130	532.813	15.84	0.6586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		148.58020	145.957	16.28	0.2915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		634.98020	632.457	16.28	0.7085	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		144.35650	141.786	16.35	0.2844	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		650.75650	648.286	16.35	0.7156	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		134.33250	131.887	16.52	0.2674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		463.50370	460.419	15.51	0.6157	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		192.68720	189.619	15.68	0.3624	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		499.08720	496.119	15.68	0.6376	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		184.51610	181.520	15.78	0.3497	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		520.91610	518.020	15.78	0.6503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		179.26130	176.313	15.84	0.3414	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		332.25470	328.788	14.83	0.5186	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		256.88690	253.400	15.00	0.4558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		363.28690	359.900	15.00	0.5442	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		239.14530	235.749	15.17	0.4310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		395.54530	392.249	15.17	0.5690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		207.10370	203.919	15.51	0.3843	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		291.59650	288.037	14.62	0.4815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		300.62440	296.980	14.64	0.5131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		297.02440	293.480	14.64	0.4869	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		296.10570	292.475	14.66	0.5077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		302.50570	298.975	14.66	0.4923	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		275.85470	272.288	14.83	0.4814	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		143.63880	140.055	14.01	0.3021	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		425.59280	421.818	14.19	0.6442	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		181.99280	178.318	14.19	0.3558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		369.60990	365.833	14.38	0.5894	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		226.00990	222.333	14.38	0.4106	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		305.19650	301.537	14.62	0.5185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		71.76450	68.784	13.54	0.1806	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		627.11830	623.880	13.64	0.7971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		83.51830	80.380	13.64	0.2029	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		520.17020	516.564	13.92	0.7240	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		126.57020	123.065	13.92	0.2760	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		487.23880	483.555	14.01	0.6979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		30.23710	28.682	13.76	0.0875	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		914.75150	913.055	13.75	0.9102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		31.15150	29.555	13.75	0.0898	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		704.84030	701.937	13.45	0.8404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		61.24030	58.437	13.45	0.1596	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		665.36450	662.284	13.54	0.8194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,157.35130	1,156.510	14.08	0.9562	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	12.00	Put			13.75130	13.010	14.08	0.0438	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			969.59990	968.143	13.83	0.9233	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			25.99990	24.643	13.83	0.0767	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			923.83710	922.182	13.76	0.9125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,856.40000	986,856.500	26.71	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,238.01200	4,238.044	26.71	0.9962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1.58330	1.516	26.71	0.0038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,247.98330	4,248.016	26.71	0.9962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.51240	0.486	26.71	0.0013	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,856.91240	4,856.986	26.71	0.9987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.71	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,859.07500	3,859.069	26.22	0.9938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			2.66660	2.562	26.37	0.0061	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,889.06660	3,889.062	26.37	0.9939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1.64130	1.572	26.71	0.0039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,228.04130	4,228.072	26.71	0.9961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1.61200	1.544	26.71	0.0038	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			3.41910	2.995	25.20	0.0069	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,970.61910	3,970.295	25.20	0.9931	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			211.30590	208.170	15.91	0.3632	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			548.50590	545.470	15.91	0.6368	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			324.45480	320.635	14.92	0.5051	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			339.55480	335.835	14.92	0.4949	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			404.90120	401.003	14.62	0.5842	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			258.00120	254.103	14.62	0.4158	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			75.85170	74.139	19.18	0.1243	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,669.05170	1,666.839	19.18	0.8757	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			169.59220	166.955	17.58	0.2493	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,044.39220	1,041.255	17.58	0.7507	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			2.78470	2.932	21.62	0.0065	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,227.58470	4,227.232	21.62	0.9935	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			561.92550	557.756	14.66	0.6380	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			256.72550	252.056	14.66	0.3620	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			310.65630	306.935	15.99	0.4153	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			585.45630	581.235	15.99	0.5847	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			234.66750	232.374	17.24	0.3048	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			954.76750	951.474	17.24	0.6952	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			12.16670	11.269	22.85	0.0182	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,461.56670	4,459.269	22.85	0.9818	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			407.97650	405.399	16.08	0.4530	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			617.37650	613.399	16.08	0.5470	0.00	0	60
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			447.83490	445.686	16.20	0.4606	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			652.43490	648.586	16.20	0.5394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,392.88170	1,391.965	13.69	0.8968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			61.28170	58.666	13.69	0.1032	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,217.76950	1,216.272	13.94	0.8522	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	12.21	Put			96.16950	92.972	13.94	0.1478	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			36.51000	36.311	23.55	0.0468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,994.91000	3,993.011	23.55	0.9532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			36.33330	36.135	23.57	0.0466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,004.73330	4,002.835	23.57	0.9534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,624.17730	1,624.024	14.27	0.9266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			42.57730	40.723	14.27	0.0734	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			38.72750	38.527	23.31	0.0497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,877.12750	3,875.227	23.31	0.9503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			38.15490	37.955	23.37	0.0490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,906.55490	3,904.655	23.37	0.9510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			18.02010	17.894	23.67	0.0250	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,746.42010	4,744.594	23.67	0.9750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			53.77660	53.578	22.08	0.0690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,272.17660	3,270.278	22.08	0.9310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			46.38280	46.182	22.62	0.0596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,534.78280	3,532.882	22.62	0.9404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			36.15860	35.959	23.59	0.0464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,014.55860	4,012.659	23.59	0.9536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			105.45920	105.080	20.14	0.1307	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,273.85920	2,271.780	20.14	0.8693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			74.44420	74.264	20.99	0.0948	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,742.84420	2,740.963	20.99	0.9052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			37.41170	37.212	23.45	0.0480	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,945.81170	3,943.912	23.45	0.9520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			152.16230	151.511	19.28	0.1818	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,820.56230	1,818.211	19.28	0.8182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			140.17420	139.590	19.47	0.1690	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,918.57420	1,916.290	19.47	0.8310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			39.50820	39.308	23.23	0.0507	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,837.90820	3,836.008	23.23	0.9493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			278.21900	276.934	17.62	0.3089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,126.61900	1,123.634	17.62	0.6911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			220.15130	219.138	18.32	0.2519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,388.55130	1,385.839	18.32	0.7481	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			64.34040	64.150	21.47	0.0823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,972.74040	2,970.850	21.47	0.9177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			318.33620	316.900	17.22	0.3463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			986.73620	983.600	17.22	0.6537	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			297.53210	296.172	17.42	0.3271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,055.93210	1,052.872	17.42	0.6729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			139.13730	138.558	19.48	0.1679	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,927.53730	1,925.258	19.48	0.8321	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			399.59760	397.724	16.55	0.4176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			767.99760	764.424	16.55	0.5824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			370.28220	368.550	16.77	0.3926	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			838.68220	835.250	16.77	0.6074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			215.46060	214.472	18.39	0.2471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,413.86060	1,411.172	18.39	0.7529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			510.64550	508.387	15.83	0.5059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			559.04550	555.087	15.83	0.4941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			502.86840	500.628	15.87	0.5001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			571.26840	567.328	15.87	0.4999	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			284.49640	283.186	17.55	0.3149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,102.89640	1,099.886	17.55	0.6851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			574.12630	571.710	15.53	0.5511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			472.52630	468.410	15.53	0.4489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			565.21500	562.818	15.57	0.5450	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			483.61500	479.518	15.57	0.4550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			340.66460	339.095	17.02	0.3665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			919.06460	915.795	17.02	0.6335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			611.04880	608.567	15.37	0.5759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			429.44880	425.267	15.37	0.4241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			596.95910	594.500	15.43	0.5665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			445.35910	441.200	15.43	0.4335	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			465.72320	463.591	16.10	0.4714	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			634.12320	630.291	16.10	0.5286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			685.98700	683.433	15.08	0.6232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			354.38700	350.133	15.08	0.3768	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			635.19050	632.677	15.28	0.5915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			403.59050	399.377	15.28	0.4085	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			522.53600	520.248	15.76	0.5148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			540.93600	536.948	15.76	0.4852	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,069.86700	1,067.915	14.16	0.8045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			138.26700	134.615	14.16	0.1955	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			996.43240	994.281	14.27	0.7771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			164.83240	160.981	14.27	0.2229	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			583.16170	580.727	15.49	0.5572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			461.56170	457.427	15.49	0.4428	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			892.30950	889.920	14.45	0.7335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			210.70950	206.620	14.45	0.2665	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			625.43380	622.932	15.32	0.5852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			413.83380	409.632	15.32	0.4148	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			477.88540	475.868	16.13	0.4749	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			638.08540	634.268	16.13	0.5251	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			21.26380	21.201	23.79	0.0286	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,701.46380	4,699.601	23.79	0.9714	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			442.28830	440.512	16.39	0.4415	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			732.28830	728.612	16.39	0.5585	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			532.59020	530.727	15.92	0.5025	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			600.29020	596.427	15.92	0.4975	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			222.70030	222.265	18.70	0.2377	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,606.10030	1,603.465	18.70	0.7623	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			204.86130	204.501	18.89	0.2212	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,708.26130	1,705.701	18.89	0.7788	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			650.91870	649.031	15.49	0.5717	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			474.31870	470.231	15.49	0.4283	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			667.82180	666.669	15.72	0.5551	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			546.32180	542.569	15.72	0.4449	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			165.92530	166.100	19.77	0.1724	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,262.42530	2,260.000	19.77	0.8276	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			740.23210	739.013	15.45	0.5957	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			466.73210	462.913	15.45	0.4043	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			402.27890	402.184	17.46	0.3620	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,155.07890	1,152.384	17.46	0.6380	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			411.85130	411.799	17.42	0.3675	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,140.65130	1,137.999	17.42	0.6325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			328.02260	328.591	18.66	0.2815	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,723.42260	1,721.590	18.66	0.7185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			107.61230	107.319	23.10	0.0977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,889.29940	1,887.394	18.94	0.7438	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			243.43900	243.821	19.44	0.2173	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,188.83900	2,186.821	19.44	0.7827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			758.01450	758.736	15.96	0.5571	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			623.41450	621.736	15.96	0.4429	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			209.13400	209.439	19.84	0.1898	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			956.76980	955.052	16.88	0.5570	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			482.92640	483.598	17.35	0.3923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,148.32640	1,146.598	17.35	0.6077	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			904.07930	904.836	15.42	0.6305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			459.47930	457.836	15.42	0.3695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			293.89940	294.394	18.94	0.2562	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			816.25610	816.989	15.74	0.5874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			551.65610	549.989	15.74	0.4126	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			793.35230	794.080	15.82	0.5757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			578.75230	577.080	15.82	0.4243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			561.36980	562.052	16.88	0.4430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			116.13430	115.426	14.36	0.1382	0.00	0	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,249.78210	1,250.743	14.70	0.7645	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			235.18210	233.743	14.70	0.2355	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			425.96590	424.341	15.30	0.3526	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			106.99560	106.698	23.14	0.0971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,102.39560	4,099.698	23.14	0.9029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			169.94110	170.155	20.42	0.1573	0.00	0	75,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,815.34110	2,813.155	20.42	0.8427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,630.73430	1,632.426	14.36	0.8618	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,083.01230	4,080.319	23.10	0.9023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			107.30220	107.009	23.12	0.0974	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,092.70220	4,090.008	23.12	0.9026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			238.33420	238.708	19.49	0.2133	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,223.73420	2,221.708	19.49	0.7867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			940.56590	941.341	15.30	0.6474	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,444.53400	2,442.439	19.84	0.8102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			184.08330	184.331	20.19	0.1692	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,669.48330	2,667.331	20.19	0.8308	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			379.06640	379.386	18.63	0.2973	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,791.16640	1,789.186	18.63	0.7027	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			255.99620	255.876	19.70	0.2111	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,478.09620	2,475.676	19.70	0.7889	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			539.05870	540.009	17.61	0.3911	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,320.05870	1,318.710	17.61	0.6089	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			573.24760	574.340	17.43	0.4092	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,246.54760	1,245.240	17.43	0.5908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			870.55290	873.241	16.40	0.5412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			818.25290	818.341	16.40	0.4588	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			448.33520	449.370	18.63	0.3153	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,896.03520	1,894.470	18.63	0.6847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,168.94350	1,172.328	15.41	0.6664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			476.64350	477.428	15.41	0.3336	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,142.33240	1,145.671	15.49	0.6563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			500.03240	500.771	15.49	0.3437	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			182.71990	180.882	22.37	0.1350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,180.41990	4,175.982	22.37	0.8650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			846.98320	849.592	16.49	0.5302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			854.68320	854.692	16.49	0.4698	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			454.29800	455.365	18.59	0.3189	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,871.99800	1,870.465	18.59	0.6811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			181.81880	179.960	22.41	0.1343	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,199.51880	4,195.060	22.41	0.8657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			383.51860	384.161	19.08	0.2758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,191.21860	2,189.261	19.08	0.7242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			267.19080	267.083	20.17	0.1998	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,954.89080	2,952.183	20.17	0.8002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,482.54680	1,486.023	14.99	0.7625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			290.24680	291.123	14.99	0.2375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,191.98270	1,195.384	15.38	0.6743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			459.68270	460.484	15.38	0.3257	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			182.26830	180.422	22.39	0.1347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,189.96830	4,185.522	22.39	0.8653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,711.92570	2,718.647	13.12	0.9661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.62570	23.747	13.12	0.0339	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			673.43080	675.200	17.80	0.4115	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,491.43080	1,490.600	17.80	0.5885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			690.89460	691.908	18.17	0.4006	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	14.85	Put			1,667.69460	1,666.308	18.17	0.5994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			688.41340	689.417	18.18	0.3994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,675.21340	1,673.817	18.18	0.6006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			685.94340	686.931	18.19	0.3982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,682.74340	1,681.331	18.19	0.6018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,421.65940	1,425.636	15.64	0.6885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			508.45940	510.036	15.64	0.3115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			623.33980	623.959	18.56	0.3670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,890.13980	1,888.359	18.56	0.6330	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			440.93130	440.384	19.78	0.2715	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,707.73130	2,704.784	19.78	0.7285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,894.44680	2,902.190	12.41	0.9652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.24680	26.590	12.41	0.0348	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,486.75100	1,490.771	15.54	0.7071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			463.55100	465.171	15.54	0.2929	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			808.56240	808.965	18.22	0.4262	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,679.46240	1,677.665	18.22	0.5738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			817.88190	817.717	18.48	0.4161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,835.68190	1,833.517	18.48	0.5839	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			815.35840	815.178	18.49	0.4150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,843.15840	1,840.978	18.49	0.5850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			812.85150	812.656	18.50	0.4139	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,850.65150	1,848.456	18.50	0.5861	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			931.88170	931.332	18.49	0.4371	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,855.58170	1,853.232	18.49	0.5629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			941.03280	939.942	18.69	0.4282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,007.63280	2,004.942	18.69	0.5718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			938.48600	937.379	18.70	0.4272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,015.08600	2,012.379	18.70	0.5728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			935.94840	934.826	18.71	0.4262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,022.54840	2,019.826	18.71	0.5738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,418.75870	1,418.650	17.63	0.5554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,356.25870	1,354.950	17.63	0.4446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,415.20130	1,415.067	17.65	0.5543	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,362.70130	1,361.367	17.65	0.4457	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,411.65610	1,411.488	17.66	0.5532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,369.15610	1,367.788	17.66	0.4468	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,959.44190	1,919.080	18.37	0.5675	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,897.14190	1,852.080	18.37	0.4325	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,966.84790	1,926.362	18.36	0.5691	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,884.54790	1,839.362	18.36	0.4309	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,963.14060	1,922.716	18.36	0.5683	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,890.84060	1,845.716	18.36	0.4317	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,943.36300	1,950.846	18.52	0.5624	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,056.86300	1,968.346	18.52	0.4376	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,116.01700	2,082.829	18.65	0.5751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,999.11700	1,960.229	18.65	0.4249	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,112.30860	2,079.092	18.65	0.5743	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,005.40860	1,966.492	18.65	0.4257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,108.60830	2,075.363	18.66	0.5736	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,011.70830	1,972.763	18.66	0.4264	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,955,196</b>
<b>Total \$ / R</b>												<b>3,424,869,461.50</b>	<b>229,629</b>	<b>3,287,439</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.14350		13.14360			0.0000	157,722.00	12	408
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.33330		13.33160			0.0000	133,333.00	10	71
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.51700		13.51460			0.0000	0.00	0	4
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.69490		13.69230			0.0000	0.00	0	182
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.87560		13.87320			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>291,055.00</b>	<b>22</b>	<b>665</b>
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				1,269.95310	1,222.491	19.52	0.0325	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				200,909.95310	200,872.491	19.52	0.9675	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				1,246.26790	1,199.434	19.53	0.0319	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				201,886.26790	201,849.434	19.53	0.9681	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				1,223.01160	1,176.835	19.55	0.0314	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				202,863.01160	202,826.835	19.55	0.9686	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				38,758.54790	38,576.847	16.64	0.4075	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				79,598.54790	79,246.847	16.64	0.5925	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				38,464.47530	38,284.115	16.66	0.4050	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				80,304.47530	79,954.115	16.66	0.5950	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				38,172.43700	37,993.749	16.68	0.4025	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				81,012.43700	80,663.749	16.68	0.5975	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				62,839.71860	62,909.289	16.53	0.4840	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				82,379.71860	82,209.289	16.53	0.5160	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				62,485.09550	62,554.444	16.55	0.4819	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				83,025.09550	82,854.444	16.55	0.5181	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				62,132.58450	62,201.714	16.57	0.4798	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				83,672.58450	83,501.714	16.57	0.5202	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				76,538.74670	76,775.799	16.81	0.4909	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				99,308.74670	99,285.799	16.81	0.5091	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				76,188.92000	76,424.875	16.83	0.4891	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				99,958.92000	99,934.875	16.83	0.5109	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				75,840.32630	76,075.183	16.84	0.4874	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				100,610.32630	100,585.183	16.84	0.5126	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				112,959.64290	113,017.638	17.62	0.4916	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				161,639.64290	161,457.638	17.62	0.5084	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				112,653.05590	112,709.211	17.63	0.4906	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				162,333.05590	162,149.211	17.63	0.5094	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				112,348.32420	112,401.122	17.64	0.4895	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				163,028.32420	162,841.122	17.64	0.5105	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 MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>291,055.00</b>	<b>22</b>	<b>665</b>
£ / R	On	31/07/2017	Foreign Exchange Future			17.01990		17.01430			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.18360		17.17850			0.0000	5,704,955.20	332	30,263
£ / R	On	18/12/2017	Foreign Exchange Future			17.48240		17.47470			0.0000	0.00	0	7,997
£ / R	On	19/03/2018	Foreign Exchange Future			17.77620		17.76750			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.06290		18.05290			0.0000	0.00	0	3,033
£ / R	On	17/09/2018	Foreign Exchange Future			18.35700		18.34740			0.0000	0.00	0	1,654
£ / R	On	14/06/2019	Foreign Exchange Future			19.25790		19.25140			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>5,704,955.20</b>	<b>332</b>	<b>43,392</b>
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			428.25780	427.861	17.04	0.8911	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			23.95780	17.961	17.04	0.1089	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			163.69130	160.077	16.93	0.2482	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			985.19130	976.477	16.93	0.7518	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			161.77390	158.205	16.95	0.2458	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			993.27390	984.605	16.95	0.7542	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			90.23370	87.094	17.78	0.1480	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			977.10260	968.371	16.91	0.7494	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,411.73370	1,403.494	17.78	0.8520	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			681.37450	679.736	15.06	0.6991	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			202.87450	196.136	15.06	0.3009	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			206.21050	202.278	16.55	0.3009	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			827.71050	818.679	16.55	0.6991	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			165.60260	161.971	16.91	0.2506	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			4.34710	3.981	22.04	0.0054	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,689.64710	7,681.581	22.04	0.9946	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.42440	4.053	22.04	0.0055	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,669.72440	7,661.653	22.04	0.9945	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.38560	4.017	22.04	0.0054	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,679.68560	7,671.617	22.04	0.9946	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,235.74600	1,238.697	16.56	0.6216	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			678.24600	672.497	16.56	0.3784	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,230.40970	1,233.353	16.56	0.6199	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			682.90970	677.153	16.56	0.3801	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,225.09150	1,228.027	16.57	0.6182	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			687.59150	681.827	16.57	0.3818	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,239.43310	1,244.963	17.06	0.5558	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,076.53310	1,072.063	17.06	0.4442	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,234.93060	1,240.446	17.06	0.5544	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,082.03060	1,077.546	17.06	0.4456	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,230.43550	1,235.943	17.07	0.5531	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,087.53550	1,083.043	17.07	0.4469	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,388.86870	1,394.680	17.12	0.5503	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	18.24	Put			1,281.46870	1,277.680	17.12	0.4497	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,384.54020	1,390.332	17.12	0.5492	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,287.14020	1,283.332	17.12	0.4508	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,380.22380	1,386.005	17.13	0.5480	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,292.82380	1,289.004	17.13	0.4520	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,072.93460	2,071.389	16.75	0.6031	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,441.53460	1,433.489	16.75	0.3969	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,068.28230	2,066.748	16.76	0.6022	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,446.88230	1,438.848	16.76	0.3978	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,063.63990	2,062.106	16.76	0.6013	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,452.23990	1,444.206	16.76	0.3987	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>5,704,955.20</b>	<b>332</b>	<b>44,792</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11769		0.11804			0.0000	0.00	0	5,958
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11992		0.12026			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12218		0.12252			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13289		0.13327			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,073</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.32580	2.296	24.90	0.0065	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,198.42580	3,233.596	24.90	0.9935	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.23470	0.237	24.90	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,196.33470	4,231.537	24.90	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01870	0.019	24.90	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,196.11870	5,231.319	24.90	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			272.28630	253.504	20.21	0.2843	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,246.58630	1,261.604	20.21	0.7157	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,150.29330	1,115.429	15.88	0.8193	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			124.59330	123.529	15.88	0.1807	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			573.89010	543.327	18.16	0.5205	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			548.19010	551.427	18.16	0.4795	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,434.76980	1,403.777	16.43	0.8054	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			182.56980	185.477	16.43	0.1946	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			858.19750	832.276	18.50	0.5775	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			605.99750	613.976	18.50	0.4225	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			500.63490	481.075	20.12	0.3812	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,248.43490	1,262.775	20.12	0.6188	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,947.91700	1,920.198	16.86	0.7110	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			620.81700	631.598	16.86	0.2890	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,551.35030	1,524.724	19.16	0.5851	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,224.25030	1,236.124	19.16	0.4149	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,204.66080	1,182.035	20.29	0.4809	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,877.56080	1,893.435	20.29	0.5191	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 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,073</b>
€ / R	On	27/07/2017	Foreign Exchange Future			15.16420		15.19980			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.17090		15.20960			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.26590		15.30550			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.33140		15.37130			0.0000	11,191,922.00	730	93,667
€ / R	On	27/09/2017	Foreign Exchange Future			15.36100		15.40100			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.46080		15.50050			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.56470		15.60370			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.63000		15.66880			0.0000	6,252,000.00	400	27,241
€ / R	On	27/12/2017	Foreign Exchange Future			15.65950		15.69800			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.92960		15.96870			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.22590		16.26480			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			17.53660		17.57980			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>17,443,922.00</b>	<b>1,130</b>	<b>136,018</b>
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			124.32240	85.817	14.84	0.7089	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			24.52240	21.617	14.84	0.2911	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			486.07140	446.334	15.23	0.9519	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			6.47140	5.434	15.23	0.0481	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			295.41050	272.794	13.14	0.5444	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			199.91050	216.894	13.14	0.4556	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,102.26610	4,141.984	24.92	0.9928	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			3.56250	3.381	24.96	0.0072	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,112.26250	4,151.981	24.96	0.9928	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			3.56980	3.387	24.87	0.0073	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,092.26980	4,131.987	24.87	0.9927	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			3.56610	3.384	24.92	0.0072	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			405.93880	385.419	14.14	0.5343	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			314.93880	334.419	14.14	0.4657	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			492.73920	476.306	14.66	0.5290	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			412.23920	435.506	14.66	0.4710	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			582.15300	565.532	14.83	0.5335	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			488.45300	510.832	14.83	0.4665	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			353.89670	344.217	16.29	0.3405	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,075.09670	1,104.217	16.29	0.6595	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			320.86420	311.907	16.52	0.3137	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,182.06420	1,211.907	16.52	0.6863	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,724.09010	1,689.350	13.59	0.9081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			55.29010	59.350	13.59	0.0919	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,604.48840	1,570.616	13.37	0.8924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			65.68840	70.616	13.37	0.1076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			110.51690	105.958	18.74	0.1221	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,501.71690	2,535.958	18.74	0.8779	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	18.07	Call			109.75880	105.218	18.75	0.1214	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,510.95880	2,545.218	18.75	0.8786	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.00080	5.135	20.22	0.0081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,746.20080	5,785.135	20.22	0.9919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			111.28080	106.704	18.73	0.1229	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,492.48080	2,526.704	18.73	0.8771	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			642.47340	626.076	14.96	0.5297	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			564.47340	586.576	14.96	0.4703	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			279.14510	289.396	14.21	0.2510	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			282.15390	292.510	14.22	0.2530	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,383.88810	1,355.247	14.22	0.7451	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			285.18810	295.647	14.22	0.2549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,262.16150	1,235.483	14.32	0.7092	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			343.46150	355.883	14.32	0.2908	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,397.84510	1,368.996	14.21	0.7490	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,229.60940	1,203.500	14.34	0.6990	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			360.90940	373.900	14.34	0.3010	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,390.85390	1,362.110	14.22	0.7470	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,318.28630	1,296.002	14.81	0.6542	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			553.48630	570.102	14.81	0.3458	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,312.85570	1,290.646	14.82	0.6524	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			558.05570	574.746	14.82	0.3476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,323.73710	1,301.379	14.80	0.6559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			548.93710	565.479	14.80	0.3441	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,879.23810	1,874.823	16.15	0.6124	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,169.43810	1,208.223	16.15	0.3876	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,874.94150	1,870.478	16.16	0.6114	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,175.14150	1,213.878	16.16	0.3886	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,883.54730	1,879.180	16.14	0.6135	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,163.74730	1,202.580	16.14	0.3865	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>17,443,922.00</b>	<b>1,130</b>	<b>197,176</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.41260		10.43340			0.0000	1,561,890.00	150	24,825
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.55080		10.57040			0.0000	1,582,620.00	150	4,749
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.68510		10.70360			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.81470		10.83250			0.0000	0.00	0	1,500
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.33660		11.35480			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>3,144,510.00</b>	<b>300</b>	<b>31,074</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.71750	4.386	18.90	0.0165	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,761.31750	1,781.785	18.90	0.9835	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			4.91860	4.562	18.84	0.0172	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,741.51860	1,761.962	18.84	0.9828	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.81700	4.473	18.87	0.0169	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	18/09/2017	Foreign Exchange Option	12.18	Put			1,751.41700	1,771.873	18.87	0.9831	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			87.16320	84.034	17.11	0.1496	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,386.76320	1,403.234	17.11	0.8504	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			86.15870	83.061	17.13	0.1480	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,395.75870	1,412.261	17.13	0.8520	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			88.17840	85.017	17.10	0.1511	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,377.77840	1,394.217	17.10	0.8489	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			181.60460	184.795	13.56	0.2510	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			887.97660	872.731	13.56	0.7461	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			184.37660	187.631	13.56	0.2539	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			880.78150	865.598	13.56	0.7431	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			187.18150	190.498	13.56	0.2569	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			895.20460	879.895	13.56	0.7490	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			730.52640	721.460	13.53	0.6187	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			388.02640	396.760	13.53	0.3813	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			725.18180	716.159	13.54	0.6158	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			392.68180	401.459	13.54	0.3842	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			719.87220	710.893	13.55	0.6129	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			397.37220	406.193	13.55	0.3871	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			679.40540	689.057	13.79	0.4016	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,019.48230	1,010.953	13.79	0.5965	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			684.68230	694.353	13.79	0.4035	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,028.94910	1,020.376	13.78	0.6002	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			674.14910	683.776	13.78	0.3998	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,024.20540	1,015.657	13.79	0.5984	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>3,144,510.00</b>	<b>300</b>	<b>31,074</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49360		10.49980			0.0000	2,623,400.00	250	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.65380		10.65890			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.80720		10.81170			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>2,623,400.00</b>	<b>250</b>	<b>1,370</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			38.04860	35.713	15.53	0.1190	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			818.24860	822.113	15.53	0.8810	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			37.18960	34.881	15.56	0.1165	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			827.38960	831.281	15.56	0.8835	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			36.34940	34.069	15.59	0.1141	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			836.54940	840.469	15.59	0.8859	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			428.74110	423.193	13.44	0.5715	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			299.84110	299.393	13.44	0.4285	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			423.75480	418.233	13.46	0.5671	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			304.85480	304.433	13.46	0.4329	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			418.81420	413.319	13.47	0.5627	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			309.91420	309.519	13.47	0.4373	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			916.69360	912.329	13.21	0.7665	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			164.99360	165.128	13.21	0.2335	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			909.40400	905.054	13.21	0.7636	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			167.70400	167.854	13.21	0.2364	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			902.14560	897.810	13.22	0.7607	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			170.44560	170.610	13.22	0.2393	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>2,623,400.00</b>	<b>250</b>	<b>1,370</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.75190		13.90280			0.0000	4,813,165.00	350	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			14.03330		14.18580			0.0000	3,508,325.00	250	750
CHF / R	On	19/03/2018	Foreign Exchange Future			14.31830		14.47420			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.59460		15.76680			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>8,321,490.00</b>	<b>600</b>	<b>1,965</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			35.22420	29.427	19.06	0.0682	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,512.42420	1,657.527	19.06	0.9318	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			34.78130	29.064	19.09	0.0674	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,521.98130	1,667.164	19.09	0.9326	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			34.34420	28.706	19.13	0.0666	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,531.54420	1,676.806	19.13	0.9334	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			617.75710	548.466	15.37	0.5232	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			451.95710	535.166	15.37	0.4768	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			612.97230	544.103	15.38	0.5203	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			457.17230	540.803	15.38	0.4797	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			608.21870	539.767	15.39	0.5174	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			462.41870	546.467	15.39	0.4826	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			879.33240	803.707	15.59	0.5646	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			545.13240	625.407	15.59	0.4354	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			874.45750	799.173	15.60	0.5624	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			550.25750	630.873	15.60	0.4376	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			869.61170	794.663	15.61	0.5601	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			555.41170	636.363	15.61	0.4399	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			846.74300	963.896	16.32	0.3570	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,878.29280	1,823.479	16.33	0.6419	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			851.49280	968.879	16.33	0.3581	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,888.80720	1,833.526	16.32	0.6442	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			842.00720	958.926	16.32	0.3558	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,883.54300	1,828.496	16.32	0.6430	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>8,321,490.00</b>	<b>600</b>	<b>1,965</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94090		1.94090			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95900		1.95860			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
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97600		1.97530			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97740		1.97660			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			41.41700	37.533	17.40	0.0675	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,132.41700	2,128.533	17.40	0.9325	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			36.99060	33.607	17.58	0.0609	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,227.99060	2,224.607	17.58	0.9391	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			46.54710	42.472	17.27	0.0754	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,037.54710	2,033.472	17.27	0.9246	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			743.06110	738.176	15.09	0.5168	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			757.06110	748.176	15.09	0.4832	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			834.03690	829.201	14.90	0.5599	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			648.03690	639.201	14.90	0.4401	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			786.45890	781.605	14.98	0.5382	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			700.45890	691.605	14.98	0.4618	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			739.25560	733.533	15.11	0.3995	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,141.20770	1,142.444	15.16	0.5839	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			788.20770	782.444	15.16	0.4161	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,245.04910	1,246.375	15.05	0.6172	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			692.04910	686.375	15.05	0.3828	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,192.25560	1,193.533	15.11	0.6005	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,801.77980	1,805.608	16.39	0.5514	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,735.77980	1,731.608	16.39	0.4486	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,761.06360	1,764.709	16.44	0.5426	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,795.06360	1,790.709	16.44	0.4574	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,721.24570	1,724.708	16.48	0.5339	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,855.24570	1,850.708	16.48	0.4661	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			2.07450		2.08100			0.0000	311,175.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11610		2.12240			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38530		2.39250			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>311,175.00</b>	<b>150</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,388.55990	1,297.422	13.02	0.8964	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			78.55990	52.422	13.02	0.1036	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,300.31230	1,212.546	13.19	0.8738	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			90.31230	67.546	13.19	0.1262	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,213.63400	1,130.572	13.36	0.8489	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			103.63400	85.572	13.36	0.1511	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			317.13940	325.650	14.91	0.2587	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,474.18010	1,420.689	15.00	0.7228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			350.18010	359.689	15.00	0.2772	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,409.29330	1,356.843	15.09	0.7041	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			385.29330	395.843	15.09	0.2959	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,541.13940	1,486.650	14.91	0.7413	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,544.01540	3,487.928	16.43	0.7237	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,019.01540	1,034.928	16.43	0.2763	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,481.66150	3,425.933	16.45	0.7166	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,056.66150	1,072.933	16.45	0.2834	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,422.75500	3,367.508	16.49	0.7093	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,097.75500	1,114.508	16.49	0.2907	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>311,175.00</b>	<b>150</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68510		1.68590			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71310		1.71380			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73950		1.74010			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86490		1.86540			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			3.51090	12.971	19.98	0.0269	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,744.51090	2,761.971	19.98	0.9731	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			5.58400	16.533	19.64	0.0339	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,546.58400	2,565.533	19.64	0.9661	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			4.43720	14.637	19.81	0.0302	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,645.43720	2,663.637	19.81	0.9698	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			512.19890	503.174	16.34	0.4166	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			974.19890	972.174	16.34	0.5834	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			475.32480	472.999	16.50	0.3966	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,037.32480	1,041.999	16.50	0.6034	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			440.48130	444.677	16.65	0.3773	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,102.48130	1,113.677	16.65	0.6227	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			953.43590	956.746	16.15	0.4926	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			949.30110	933.287	15.91	0.5425	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			848.30110	838.287	15.91	0.4575	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			900.98810	891.614	16.03	0.5248	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			899.98810	896.614	16.03	0.4752	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			854.43590	851.746	16.15	0.5074	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,319.12940	2,245.596	16.26	0.6541	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,165.12940	1,096.596	16.26	0.3459	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,263.39180	2,198.370	16.36	0.6443	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,209.39180	1,149.370	16.36	0.3557	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,208.60710	2,152.317	16.45	0.6346	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,254.60710	1,203.317	16.45	0.3654	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 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			0.12530		0.12520			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12520		0.12500			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12460		0.12460			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12350		0.12410			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.11570		0.11920			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			1.65070		1.65260			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.67770		1.67950			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70440		1.70620			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84250		1.84580			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			9.75900		9.74840			0.0000	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.88410		9.87210			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			10.00440		9.99230			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.60730		10.57220			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			865.37150	853.644	16.72	0.8895	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.59	Call			32.98450	31.857	16.75	0.1082	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.59	Put			874.58450	862.857	16.75	0.8918	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.57	Call			34.57720	33.450	16.69	0.1129	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.57	Put			856.17720	844.450	16.69	0.8871	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.58	Call			33.77150	32.644	16.72	0.1105	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			411.39240	407.561	15.13	0.5461	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			359.29240	343.461	15.13	0.4539	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			429.15790	418.386	15.15	0.5546	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			357.05790	334.286	15.15	0.4454	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Call			420.25900	412.953	15.14	0.5504	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			358.15900	338.853	15.14	0.4496	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,042.22640	1,035.996	23.09	0.6575	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			489.92640	471.596	23.09	0.3425	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,036.23630	1,030.023	23.08	0.6554	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			493.93630	475.623	23.08	0.3446	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,030.26430	1,024.073	23.08	0.6533	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			497.96430	479.673	23.08	0.3467	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,541.79210	1,564.118	21.13	0.6478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			879.59210	866.818	21.13	0.3522	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,535.05770	1,557.340	21.11	0.6466	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			882.85770	870.040	21.11	0.3534	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,528.33900	1,550.567	21.08	0.6453	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			886.13900	873.267	21.08	0.3547	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			1.28750		1.28920			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30090		1.30120			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31400		1.31440			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33320		1.33500			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	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			708.00000	725.000		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			808.00000	825.000		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			908.00000	925.000		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			188.00000	191.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			12.00000	9.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			88.00000	91.000		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			56.00000	60.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			144.00000	140.000		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			44.00000	40.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			250.00000	232.000		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			150.00000	132.000		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			50.00000	32.000		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			1.30740		1.30700			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31120		1.31080			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31510		1.31470			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>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			1.16650		1.16950			0.0000	9,104,532.50	7,805	5,217
QUANTO €On	18/12/2017	Foreign Exchange Future			1.17230		1.17530			0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.17850		1.18160			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>9,104,532.50</b>	<b>7,805</b>	<b>5,217</b>
<b>Total QUANTO € / \$</b>											<b>9,104,532.50</b>	<b>7,805</b>	<b>5,217</b>
RAIN	On 18/09/2017	Foreign Exchange Future			23,036.91000		23,067.24000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/09/2017	Foreign Exchange Future			9.66230		9.65960			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.70690		10.68640			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			212.99540	210.787	13.12	0.5365	0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.63	Put			183.39540	178.487	13.12	0.4635	0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.64	Call			208.10640	205.878	13.14	0.5283	0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.64	Put			188.50640	183.578	13.14	0.4717	0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.65	Call			203.29850	201.052	13.15	0.5201	0.00	0	0
SGD / R	On 18/09/2017	Foreign Exchange Option	9.65	Put			193.69850	188.752	13.15	0.4799	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			1,215.10040	1,229.448	14.53	0.6726	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			518.70040	512.548	14.53	0.3274	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			1,209.43440	1,223.761	14.53	0.6708	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			523.03440	516.861	14.53	0.3292	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			1,203.79430	1,218.095	14.54	0.6689	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			527.39430	521.195	14.54	0.3311	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			3.64790		3.63330			0.0000	0.00	0	0
TRY / R	On 19/03/2018	Foreign Exchange Future			3.56920		3.55420			0.0000	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Future			3.43790		3.40560			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			128.65880	137.875	12.93	0.7351	0.00	0	0
TRY / R	On 18/09/2017	Foreign Exchange Option	3.54	Put			35.35880	29.975	12.93	0.2649	0.00	0	0
TRY / R	On 18/09/2017	Foreign Exchange Option	3.55	Call			121.71230	130.594	12.89	0.7168	0.00	0	0
TRY / R	On 18/09/2017	Foreign Exchange Option	3.55	Put			38.41230	32.694	12.89	0.2832	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			114.95880	123.497	12.85	0.6978	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			41.65880	35.597	12.85	0.3022	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			187.09000	194.508	14.38	0.5802	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			142.89000	135.308	14.38	0.4198	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			181.79220	189.043	14.37	0.5706	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			147.59220	139.843	14.37	0.4294	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			176.59090	183.675	14.35	0.5610	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			152.39090	144.475	14.35	0.4390	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			226.06350	241.141	15.17	0.4855	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			360.46350	343.241	15.17	0.5145	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			233.43740	248.811	15.14	0.4962	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			347.83740	330.911	15.14	0.5038	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			229.72360	244.948	15.16	0.4908	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			354.12360	337.048	15.16	0.5092	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.44830		1.45170			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.42510		1.42880			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.39950		1.40300			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20870		1.20650			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>3,471,814,501.20</b>	<b>240,218</b>	<b>1,570,483</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>2,017,754</b>
<b>Grand Total:</b>												<b>3,471,814,501.20</b>	<b>240,218</b>	<b>3,588,237</b>