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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/08/2017	Foreign Exchange Future	13.26090	13.20100			0.0000	0.00	0	1,350
\$ / R	On	11/08/2017	Foreign Exchange Future	13.27440	13.21620			0.0000	0.00	0	70
\$ / R	On	15/08/2017	Foreign Exchange Future	13.28320	13.19620			0.0000	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Future	13.28540	13.22700			0.0000	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Future	13.28760	13.22920			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future	13.31400	13.25530			0.0000	0.00	0	910
\$ / R	On	30/08/2017	Foreign Exchange Future	13.31620	13.25740			0.0000	0.00	0	202
\$ / R	On	31/08/2017	Foreign Exchange Future	13.31840	13.25960			0.0000	39,955,200.00	3,000	6,325
\$ / R	On	18/09/2017	Foreign Exchange Future	13.35920	13.29830			0.0000	1,191,827,668.80	89,214	707,213
\$ / R	On	27/09/2017	Foreign Exchange Future	13.37990	13.31760			0.0000	0.00	0	1,289
\$ / R	On	28/09/2017	Foreign Exchange Future	13.38210	13.31980			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future	13.38440	13.32190			0.0000	0.00	0	1,930
\$ / R	On	23/10/2017	Foreign Exchange Future	13.43590	13.37240			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future	13.44430	13.38080			0.0000	0.00	0	913
\$ / R	On	13/11/2017	Foreign Exchange Future	13.48040	13.41620			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future	13.51240	13.44730			0.0000	0.00	0	1,990
\$ / R	On	15/12/2017	Foreign Exchange Future	13.54860	13.48250			0.0000	0.00	0	1,750
\$ / R	On	18/12/2017	Foreign Exchange Future	13.55500	13.48880			0.0000	28,167,290.00	2,078	118,454
\$ / R	On	22/12/2017	Foreign Exchange Future	13.56360	13.49710			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future	13.57420	13.50740			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future	13.58700	13.51990			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Future			13.60190		13.53440			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.64880		13.58000			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.65100		13.58210			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.67640		13.60630			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.68070		13.61030			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.74850		13.67450			0.0000	274,970.00	20	111,332
\$ / R	On	25/04/2018	Foreign Exchange Future			13.82690		13.74880			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.86060		13.78070			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.86890		13.78870			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.93990		13.85620			0.0000	0.00	0	100,881
\$ / R	On	13/08/2018	Foreign Exchange Future			14.05610		13.96850			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.12690		14.04140			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.24230		14.16020			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.30510		14.22480			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.42850		14.35190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.49530		14.42070			0.0000	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Future			14.67350		14.60410			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.55030		15.47800			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.66410		15.59080			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.78280		15.70840			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>1,260,225,128.80</b>	<b>94,312</b>	<b>1,327,179</b>
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			141.30890	98.042	16.01	0.5775	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			42.30890	58.942	16.01	0.4225	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			9.76600	15.111	15.95	0.0934	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Put			110.15440	91.858	14.37	0.4020	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.20	Call			126.35440	166.258	14.37	0.5980	0.00	0	20,000
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			543.56600	490.711	15.95	0.9066	0.00	0	0
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Put			0.00000	96.232	14.12	0.3732	96,231.60	1,000	1,000
\$ / R	On	15/08/2017	Foreign Exchange Option	13.17	Call			0.00000	209.432	14.12	0.6268	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			98.33580	82.988	14.19	0.3264	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			205.33580	248.388	14.19	0.6736	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			226.06840	194.131	14.47	0.5555	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			105.26840	131.731	14.47	0.4445	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			365.27950	328.567	15.08	0.6222	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			120.57950	142.567	15.08	0.3778	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,585.71680	3,527.029	30.51	0.9969	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			1.01680	1.029	30.51	0.0031	0.00	0	60
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			117.95130	101.077	14.00	0.2976	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			325.35130	367.277	14.00	0.7024	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			94.23070	79.934	13.95	0.2474	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			383.83070	428.334	13.95	0.7526	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			209.62000	237.297	15.13	0.4457	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			511.58200	473.481	15.68	0.6369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			90.87740	105.997	16.82	0.2304	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			112.10530	97.624	14.04	0.2381	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	12.90	Call		510.40530	556.824	14.04	0.7619	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		789.05020	844.271	14.05	0.8946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		40.75020	35.071	14.05	0.1054	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		635.33820	593.257	16.20	0.7038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		219.78400	248.387	15.04	0.4614	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		1,066.27200	1,123.959	14.67	0.9511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		17.97200	14.759	14.67	0.0489	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		228.74640	205.918	14.49	0.3996	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		327.04640	365.118	14.49	0.6004	2,190,705.00	6,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		792.57740	746.797	16.82	0.7696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		15.59410	12.686	14.77	0.0426	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,011.78800	961.716	17.53	0.8374	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		60.08800	70.916	17.53	0.1626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,056.78620	1,114.410	14.65	0.9498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		18.48620	15.210	14.65	0.0502	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		371.48400	339.187	15.04	0.5386	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		277.65930	312.809	14.64	0.5439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		196.80700	176.003	14.38	0.3602	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		365.10700	405.203	14.38	0.6398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		744.73220	799.413	13.95	0.8814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		46.43220	40.213	13.95	0.1186	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,113.89410	1,171.886	14.77	0.9574	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		125.64260	144.692	16.17	0.3000	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		742.02620	697.153	16.63	0.7504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		100.32620	116.353	16.63	0.2496	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,203.99060	3,143.271	23.25	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		2.29060	2.471	23.25	0.0069	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		279.35930	253.609	14.64	0.4561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		27.49200	33.551	18.83	0.0828	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		165.08780	188.426	15.62	0.3722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		496.78780	459.226	15.62	0.6278	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		147.55810	169.047	15.85	0.3410	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		549.25810	509.847	15.85	0.6590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		627.34260	585.492	16.17	0.7000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		35.69970	30.520	14.16	0.0933	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,288.53650	1,234.819	18.38	0.8939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		36.83650	44.019	18.38	0.1061	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,084.38200	1,033.192	17.76	0.8548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		52.68200	62.392	17.76	0.1452	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,449.19200	1,394.351	18.83	0.9172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		8.71400	6.794	15.19	0.0241	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,241.63340	1,188.426	18.24	0.8861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		39.93340	47.626	18.24	0.1139	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,717.80280	1,660.535	19.21	0.9482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		16.10280	19.735	19.21	0.0518	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		833.99970	889.720	14.16	0.9067	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	14.20	Call		65.25510	76.840	17.39	0.1745	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		359.49140	399.302	14.40	0.6342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		201.19140	180.102	14.40	0.3658	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		582.88660	631.799	13.89	0.8089	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		84.58660	72.599	13.89	0.1911	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,307.01400	1,365.994	15.19	0.9759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		29.09890	35.377	18.78	0.0868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		404.78760	370.959	15.20	0.5646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		203.08760	230.159	15.20	0.4354	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,704.24710	2,643.612	20.57	0.9914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		2.54710	2.812	20.57	0.0086	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		966.95510	917.640	17.39	0.8255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		339.43620	308.719	14.87	0.5118	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,703.89480	3,643.123	25.92	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		2.19480	2.323	25.92	0.0059	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		41.92250	49.939	18.15	0.1189	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,213.62250	1,160.739	18.15	0.8811	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,420.79890	1,366.177	18.78	0.9132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		2.21870	2.365	24.85	0.0062	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		443.46270	487.214	14.19	0.7107	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		145.16270	128.014	14.19	0.2893	0.00	0	21,600
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,702.29610	4,641.490	27.79	0.9982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.59610	0.690	27.79	0.0018	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		237.73620	267.919	14.87	0.4882	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,075.25380	1,024.198	17.73	0.8527	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,733.89260	3,673.118	26.08	0.9941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		2.19260	2.318	26.08	0.0059	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		63.13620	74.412	17.44	0.1697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		984.83620	935.212	17.44	0.8303	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,503.91870	3,443.165	24.85	0.9938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		595.69320	554.790	16.04	0.6841	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,701.70000	986,640.800	27.79	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	27.79	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,104.02620	3,043.320	22.71	0.9928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		2.32620	2.520	22.71	0.0072	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		53.55380	63.398	17.73	0.1473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,073.63020	4,013.009	27.79	0.9947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		136.16470	156.404	16.01	0.3200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		587.86470	547.204	16.01	0.6800	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		621.08870	671.172	13.82	0.8306	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		72.78870	61.972	13.82	0.1694	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		133.99320	153.990	16.04	0.3159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1.89550	2.170	27.79	0.0052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,083.59550	4,022.970	27.79	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1.86140	2.131	27.79	0.0051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,093.56140	4,032.931	27.79	0.9949	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1.93020	2.209	27.79	0.0053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Call		230.40010	259.946	14.94	0.4774	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		106.98050	123.825	16.50	0.2632	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Call		797.99150	853.315	14.07	0.8971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.54	Put		39.69150	34.115	14.07	0.1029	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Call		469.55520	514.391	14.13	0.7316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.96	Put		131.25520	115.191	14.13	0.2684	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.42	Put		352.10010	320.746	14.94	0.5226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		159.88200	182.681	15.68	0.3631	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		353.93690	393.457	14.41	0.6286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		205.63690	184.257	14.41	0.3714	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,468.16870	1,413.117	18.86	0.9198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		26.46870	32.317	18.86	0.0802	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		708.68050	664.625	16.50	0.7368	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		123.63820	142.457	16.20	0.2962	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		301.62440	338.238	14.56	0.5721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		253.32440	229.038	14.56	0.4279	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		391.32000	358.097	15.13	0.5543	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		419.91170	386.811	15.26	0.5470	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		237.51170	266.711	15.26	0.4530	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,815.49710	3,753.380	25.27	0.9923	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		3.09710	3.280	25.27	0.0077	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		239.51110	217.756	14.60	0.3857	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		379.31110	419.856	14.60	0.6143	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		174.56920	156.168	14.37	0.3062	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		476.46920	520.568	14.37	0.6938	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,513.40360	1,459.801	18.57	0.8544	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		75.80360	85.701	18.57	0.1456	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,073.00210	4,010.120	22.19	0.9907	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		3.80210	4.419	22.19	0.0093	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		898.80310	853.656	16.87	0.7044	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		179.60310	197.955	16.87	0.2956	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		643.62910	687.488	14.31	0.7272	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		182.82910	163.188	14.31	0.2728	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		464.16260	430.214	15.31	0.5071	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		344.96260	374.514	15.31	0.4929	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		814.81710	773.342	16.53	0.6437	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		251.01710	273.742	16.53	0.3563	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		500.25760	469.315	15.46	0.4783	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		447.55760	481.715	15.46	0.5217	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,297.72730	4,235.413	21.15	0.9859	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		5.02730	7.813	21.15	0.0141	0.00	0	60
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		535.34940	505.811	15.63	0.4752	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		487.84940	524.411	15.63	0.5248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		28.58100	32.942	22.44	0.0449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,849.78100	3,787.942	22.44	0.9551	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		28.95490	33.353	22.41	0.0454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,830.15490	3,768.353	22.41	0.9546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		337.22520	315.976	14.98	0.3541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		676.02520	720.976	14.98	0.6459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		703.46650	749.410	14.90	0.6618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		314.66650	294.410	14.90	0.3382	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		28.76690	33.147	22.43	0.0452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,839.96690	3,778.147	22.43	0.9548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		659.98000	704.329	15.03	0.6364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		351.18000	329.329	15.03	0.3636	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		644.24730	687.997	15.08	0.6269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		365.44730	342.997	15.08	0.3731	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		709.99550	675.350	16.17	0.5516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		398.79550	430.350	16.17	0.4484	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,186.49840	1,244.159	14.07	0.8576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		97.69840	89.159	14.07	0.1424	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		551.70690	591.658	15.39	0.5669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		462.90690	436.658	15.39	0.4331	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		384.94940	361.701	15.14	0.3858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		623.74940	666.701	15.14	0.6142	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		993.97570	1,048.029	14.30	0.7959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		155.17570	143.029	14.30	0.2041	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,763.39370	1,711.734	18.84	0.8095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		142.19370	156.734	18.84	0.1905	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,115.81300	2,060.880	19.48	0.8543	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		104.61300	115.880	19.48	0.1457	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,344.47380	1,404.418	13.89	0.8965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		65.67380	59.418	13.89	0.1035	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,771.53800	1,835.531	14.96	0.9446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		32.73800	30.532	14.96	0.0554	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		365.00630	394.647	16.40	0.4188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		786.20630	749.647	16.40	0.5812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,107.27170	1,163.567	14.16	0.8342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		118.47170	108.567	14.16	0.1658	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		692.38470	737.932	14.93	0.6555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		323.58470	302.932	14.93	0.3445	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		432.26420	465.629	15.95	0.4765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		643.46420	610.629	15.95	0.5235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,811.36320	2,752.210	20.70	0.9116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		60.16320	67.210	20.70	0.0884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,666.49470	1,615.919	18.66	0.7945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		155.29470	170.919	18.66	0.2055	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		518.96440	490.734	15.55	0.4640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		507.76440	545.734	15.55	0.5360	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,535.34520	1,598.733	14.36	0.9221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		46.54520	43.733	14.36	0.0779	0.00	0	16,141

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			633.92810	677.281	15.11	0.6205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			375.12810	352.281	15.11	0.3795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,772.26250	1,720.509	18.86	0.8108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			141.06250	155.509	18.86	0.1892	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			294.10200	319.427	16.97	0.3527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			985.30200	944.427	16.97	0.6473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,741.91510	3,680.284	22.26	0.9520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			30.71510	35.284	22.26	0.0480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			761.00030	808.905	14.73	0.6933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			272.20030	253.905	14.73	0.3067	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,585.57010	4,522.326	22.91	0.9749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			14.37010	17.326	22.91	0.0251	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			315.96880	342.670	16.78	0.3737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			917.16880	877.670	16.78	0.6263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,712.52970	3,650.957	22.21	0.9511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			31.32970	35.957	22.21	0.0489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			223.54350	243.916	17.71	0.2807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,264.74350	1,218.916	17.71	0.7193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,370.91000	3,310.101	21.65	0.9393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			39.71000	45.101	21.65	0.0607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			301.20690	326.984	16.91	0.3596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			962.40690	921.984	16.91	0.6404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			574.88850	615.838	15.31	0.5826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			436.08850	410.838	15.31	0.4174	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			339.56270	367.702	16.59	0.3958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			850.76270	812.702	16.59	0.6042	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,673.37260	3,611.880	22.15	0.9499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			32.17260	36.880	22.15	0.0501	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			71.68580	79.832	20.31	0.1037	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,582.88580	2,524.832	20.31	0.8963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			560.88110	601.231	15.36	0.5732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			452.08110	426.231	15.36	0.4268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			228.78900	249.554	17.65	0.2863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,239.98900	1,194.554	17.65	0.7137	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,109.21870	3,049.113	21.21	0.9279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			48.01870	54.113	21.21	0.0721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,781.11700	3,719.409	22.33	0.9532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			29.91700	34.409	22.33	0.0468	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,540.65670	4,477.560	23.12	0.9707	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			17.75670	21.160	23.12	0.0293	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			523.38130	495.475	15.59	0.4614	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			520.48130	559.075	15.59	0.5386	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			611.34420	580.061	15.82	0.4991	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			478.74420	514.261	15.82	0.5009	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			491.01770	465.219	15.44	0.4341	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			580.91770	622.219	15.44	0.5659	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,557.04930	1,508.640	18.29	0.7514	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			211.44930	230.540	18.29	0.2486	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			714.28100	759.989	15.08	0.6367	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			379.88100	358.089	15.08	0.3633	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,455.07720	1,408.045	18.05	0.7330	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			229.47720	249.945	18.05	0.2670	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			445.99300	423.682	15.29	0.3846	0.00	0	7,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			725.99300	772.482	15.29	0.6154	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.00000	788.038	15.24	0.6235	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			0.00000	409.238	15.24	0.3765	42,560,741.60	104,000	104,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,105.02260	2,052.315	19.16	0.8093	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			167.12260	183.315	19.16	0.1907	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			375.08660	355.078	15.05	0.3434	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			807.18660	856.079	15.05	0.6566	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,017.87110	980.397	16.87	0.5956	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			424.17110	456.797	16.87	0.4044	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,004.38890	967.253	16.85	0.5897	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			434.68890	467.953	16.85	0.4103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			98.79440	108.032	22.22	0.1009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			243.87580	266.330	18.99	0.2358	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			882.53180	933.270	15.31	0.6423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			458.03180	434.770	15.31	0.3577	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			980.05760	1,033.328	15.02	0.6858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			375.55760	354.828	15.02	0.3142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			510.84550	547.719	16.83	0.4347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			183.21830	173.302	14.52	0.1885	0.00	0	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,287.80590	2,233.675	19.32	0.7908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			212.30590	232.175	19.32	0.2092	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,575.65460	1,528.585	18.10	0.6888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			340.15460	367.085	18.10	0.3112	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,069.37580	2,017.830	18.99	0.7642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			304.30590	330.703	18.46	0.2839	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			817.54680	866.471	15.52	0.6111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			523.04680	497.971	15.52	0.3889	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			482.50690	458.543	15.39	0.3697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			857.00690	907.043	15.39	0.6303	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,357.71830	1,421.802	14.52	0.8115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,020.41080	1,076.055	14.95	0.7023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			345.91080	327.555	14.95	0.2977	0.00	0	73,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,034.90840	1,983.802	18.94	0.7596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			249.40840	272.302	18.94	0.2404	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,739.80590	1,692.203	18.46	0.7161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,923.95810	3,859.172	22.24	0.8995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			98.12540	107.312	22.26	0.1002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,933.62540	3,868.812	22.26	0.8998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,914.29440	3,849.532	22.22	0.8991	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,655.71480	2,597.941	19.87	0.8279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		170.21480	186.441	19.87	0.1721	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		597.95490	638.760	16.37	0.4901	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		833.45490	800.260	16.37	0.5099	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		98.45810	107.672	22.24	0.1005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,016.34550	979.219	16.83	0.5653	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,766.80240	1,833.823	14.47	0.8929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		92.30240	85.323	14.47	0.1071	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,510.85970	2,454.424	19.66	0.8143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		185.35970	202.924	19.66	0.1857	0.00	0	750
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,644.99720	1,596.699	18.12	0.6729	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		393.79720	423.599	18.12	0.3271	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,323.11700	2,267.486	19.24	0.7680	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		261.91700	284.386	19.24	0.2320	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,186.98060	1,146.451	17.14	0.5705	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		567.68060	607.051	17.14	0.4295	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,116.74950	1,077.635	16.97	0.5510	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		605.44950	646.535	16.97	0.4490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,795.88590	2,734.718	19.72	0.7822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		272.08590	294.618	19.72	0.2178	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,726.68500	1,676.966	18.12	0.6515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		472.88500	506.866	18.12	0.3485	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		927.99990	981.464	15.96	0.5871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		711.79990	681.564	15.96	0.4129	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,228.16810	1,293.278	15.22	0.7031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		421.96810	403.378	15.22	0.2969	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,593.04730	1,663.562	14.75	0.8044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		236.84730	223.662	14.75	0.1956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,880.92600	2,955.654	13.12	0.9765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		24.72600	15.754	13.12	0.0235	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,258.57340	1,324.342	15.18	0.7128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		402.37340	384.442	15.18	0.2872	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		902.09710	954.710	16.05	0.5756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		745.89710	714.810	16.05	0.4244	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,283.30120	1,349.593	15.15	0.7204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		387.10120	369.693	15.15	0.2796	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,750.61540	1,700.562	18.17	0.6552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		466.81540	500.462	18.17	0.3448	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		175.41370	189.743	21.77	0.1422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,029.21370	3,959.843	21.77	0.8578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		176.40860	190.791	21.74	0.1430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,010.20860	3,940.891	21.74	0.8570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,041.64990	1,988.961	18.67	0.6980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		397.84990	428.862	18.67	0.3020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		175.91130	190.266	21.76	0.1426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,019.71130	3,950.366	21.76	0.8574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,356.41640	1,314.196	17.35	0.5537	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			704.91640	750.296	17.35	0.4463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,549.60400	2,496.828	19.37	0.7069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			451.00400	483.728	19.37	0.2931	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,586.94540	1,656.306	15.30	0.7466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			395.54540	379.406	15.30	0.2534	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,072.80000	3,146.590	12.57	0.9738	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			31.40000	19.690	12.57	0.0262	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			719.96930	764.847	17.75	0.4324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,528.56930	1,487.947	17.75	0.5676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,517.57060	1,585.866	15.40	0.7287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			436.17060	418.966	15.40	0.2713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,745.35900	1,701.482	18.14	0.6037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			646.75900	688.382	18.14	0.3963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			717.27910	762.046	17.77	0.4311	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,535.87910	1,495.146	17.77	0.5689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			714.60690	759.251	17.78	0.4298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,543.20690	1,502.351	17.78	0.5702	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,541.36790	1,507.818	17.86	0.5432	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			841.56790	890.118	17.86	0.4568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			846.06120	893.779	18.16	0.4435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,701.26120	1,668.679	18.16	0.5565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			843.34340	890.976	18.17	0.4424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,708.54340	1,675.876	18.17	0.5576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			848.78340	896.592	18.14	0.4447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,693.98340	1,661.492	18.14	0.5553	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,714.62320	1,688.499	18.20	0.5354	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			966.52320	1,016.999	18.20	0.4646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			971.07220	1,021.109	18.43	0.4531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,870.37220	1,845.809	18.43	0.5469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			968.34450	1,018.299	18.44	0.4521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,877.64450	1,852.999	18.44	0.5479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			973.81710	1,023.921	18.42	0.4541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,863.11710	1,838.621	18.42	0.5459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,471.92240	1,529.280	17.37	0.5819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,237.82240	1,225.780	17.37	0.4181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,468.10830	1,525.404	17.38	0.5808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,244.00830	1,231.904	17.38	0.4192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,475.75720	1,533.170	17.36	0.5830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,231.65720	1,219.669	17.36	0.4170	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,995.93040	2,077.148	18.16	0.5934	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,677.93040	1,686.848	18.16	0.4066	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,991.99510	2,073.232	18.17	0.5926	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,683.99510	1,692.932	18.17	0.4074	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,988.07940	2,069.336	18.17	0.5918	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,690.07940	1,699.036	18.17	0.4082	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	28/07/2020	Foreign Exchange Option	15.37	Put			1,794.59430	1,808.811	18.31	0.4136	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,015.39430	2,102.911	18.31	0.5864	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,163.56850	2,241.457	18.47	0.5981	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,805.16850	1,808.657	18.47	0.4019	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,159.60480	2,237.474	18.47	0.5973	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,811.20480	1,814.674	18.47	0.4027	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,167.53000	2,245.450	18.46	0.5988	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,799.13000	1,802.650	18.46	0.4012	0.00	0	0
<b>Total \$ / R Option</b>												<b>44,847,678.20</b>	<b>111,000</b>	<b>2,383,076</b>
<b>Total \$ / R</b>												<b>1,305,072,807.00</b>	<b>205,312</b>	<b>3,710,255</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.35920		13.29830			0.0000	160,310.40	12	413
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.55500		13.48880			0.0000	338,875.00	25	126
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.74850		13.67450			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.93990		13.85620			0.0000	0.00	0	182
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.67350		14.60410			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>499,185.40</b>	<b>37</b>	<b>725</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			1,206.15930	1,478.649	19.42	0.0399	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			186,376.15930	180,558.649	19.42	0.9601	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			1,183.10790	1,450.339	19.43	0.0393	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			187,353.10790	181,530.339	19.43	0.9607	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			1,229.65550	1,507.498	19.40	0.0406	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			185,399.65550	179,587.498	19.40	0.9594	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			41,518.93030	44,759.908	16.06	0.4623	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			67,638.93030	64,259.908	16.06	0.5377	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			41,185.83330	44,408.511	16.08	0.4595	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			68,305.83330	64,908.511	16.08	0.5405	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			41,855.06840	45,114.083	16.04	0.4651	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			66,975.06840	63,614.083	16.04	0.5349	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			66,842.71670	71,222.958	16.06	0.5319	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			71,392.71670	68,372.958	16.06	0.4681	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			66,451.52160	70,812.061	16.07	0.5296	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			72,001.52160	68,962.061	16.07	0.4704	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			67,236.22900	71,636.195	16.04	0.5341	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			70,786.22900	67,786.195	16.04	0.4659	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			80,936.33460	85,889.421	16.40	0.5325	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			88,316.33460	84,899.421	16.40	0.4675	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			80,555.18340	85,496.630	16.41	0.5306	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			88,935.18340	85,506.630	16.41	0.4694	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			81,319.37650	86,284.127	16.38	0.5343	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			87,699.37650	84,294.127	16.38	0.4657	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			147,218.08540	153,061.180	17.39	0.5819	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			123,808.08540	122,711.180	17.39	0.4181	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			146,826.50490	152,661.867	17.40	0.5808	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			124,416.50490	123,311.867	17.40	0.4192	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			147,610.94550	153,460.983	17.37	0.5830	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			123,200.94550	122,110.983	17.37	0.4170	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>499,185.40</b>	<b>37</b>	<b>725</b>
£ / R	On 18/09/2017	Foreign Exchange Future				17.69150		17.53930			0.0000	626,438,323.50	35,409	105,307
£ / R	On 18/12/2017	Foreign Exchange Future				18.00310		17.84290			0.0000	47,888,246.00	2,660	9,997
£ / R	On 19/03/2018	Foreign Exchange Future				18.31290		18.14130			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future				18.62020		18.43580			0.0000	0.00	0	3,033
£ / R	On 17/09/2018	Foreign Exchange Future				18.92460		18.73600			0.0000	0.00	0	1,654
£ / R	On 14/06/2019	Foreign Exchange Future				19.83050		19.66140			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>674,326,569.50</b>	<b>38,069</b>	<b>120,411</b>
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			93.80940	70.783	15.10	0.1399	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			933.10940	1,062.283	15.10	0.8601	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			547.09630	460.087	15.72	0.5314	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			286.39630	351.587	15.72	0.4686	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Put			1,079.42410	961.961	17.04	0.7557	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			677.87900	581.119	16.08	0.6017	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.50	Call			118.72410	153.461	17.04	0.2443	153,461.50	1,000	300
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			224.38760	279.344	16.10	0.3947	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			685.08760	587.844	16.10	0.6053	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			221.62700	276.101	16.12	0.3912	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			692.32700	594.601	16.12	0.6088	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			227.17900	282.619	16.08	0.3983	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			3.13850	4.005	20.82	0.0056	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,300.23850	7,140.905	20.82	0.9944	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			3.10770	3.967	20.82	0.0056	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,310.20770	7,150.867	20.82	0.9944	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			3.07710	3.929	20.82	0.0055	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,320.17710	7,160.829	20.82	0.9945	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,436.35240	1,563.421	16.28	0.7057	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			515.05240	470.521	16.28	0.2943	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,429.98680	1,556.833	16.28	0.7041	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			518.68680	473.933	16.28	0.2959	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,442.73490	1,570.031	16.28	0.7072	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			511.43490	467.131	16.28	0.2928	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			1,415.61780	1,531.761	16.64	0.6296	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			879.81780	811.561	16.64	0.3704	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			1,410.52120	1,526.451	16.65	0.6282	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			884.72120	816.251	16.65	0.3718	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,420.73590	1,537.086	16.63	0.6310	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			874.93590	806.886	16.63	0.3690	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			1,564.13430	1,681.928	16.74	0.6152	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	18.25	Put			1,078.13430	1,007.328	16.74	0.3848	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,559.27460	1,676.892	16.75	0.6140	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,083.27460	1,012.292	16.75	0.3860	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,569.01450	1,686.978	16.74	0.6164	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,073.01450	1,002.378	16.74	0.3836	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,270.23360	2,396.340	16.54	0.6515	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,238.83360	1,195.841	16.54	0.3485	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,264.94740	2,390.978	16.54	0.6506	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,243.54740	1,200.478	16.54	0.3494	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,275.51960	2,401.713	16.54	0.6523	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,234.11960	1,191.213	16.54	0.3477	0.00	0	0
<b>Total £ / R Option</b>												<b>153,461.50</b>	<b>1,000</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>674,480,031.00</b>	<b>39,069</b>	<b>121,411</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12151		0.12065			0.0000	2,308.63	19	5,939
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12384		0.12294			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12622		0.12523			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13729		0.13630			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,308.63</b>	<b>19</b>	<b>6,054</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.13080	0.117	22.61	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,934.83080	3,849.417	22.61	0.9995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00690	0.006	22.61	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,934.70690	4,849.305	22.61	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.81840	1.785	22.61	0.0057	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,936.51840	2,851.085	22.61	0.9943	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,363.64470	1,433.026	14.82	0.9101	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			69.94470	49.026	14.82	0.0899	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			686.54900	724.624	16.99	0.6379	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			392.84900	340.624	16.99	0.3621	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			318.61730	334.168	18.96	0.3607	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,024.91730	950.168	18.96	0.6393	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			990.84780	1,034.167	17.42	0.6681	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			467.94780	412.167	17.42	0.3319	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			577.48760	600.851	19.13	0.4529	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,054.58760	978.851	19.13	0.5471	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,648.68000	1,720.462	15.63	0.8792	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			125.78000	98.462	15.63	0.1208	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,689.01490	1,707.426	18.03	0.6348	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,058.71490	978.126	18.03	0.3652	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,328.68970	1,343.606	19.57	0.5242	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,698.38970	1,614.306	19.57	0.4758	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,135.26060	2,167.532	15.62	0.7695	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			504.96060	438.232	15.62	0.2305	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>2,308.63</b>	<b>19</b>	<b>6,054</b>
€ / R	On	29/08/2017	Foreign Exchange Future			15.73420		15.63810			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.80490		15.70610			0.0000	67,360,483.80	4,262	109,642
€ / R	On	27/09/2017	Foreign Exchange Future			15.83750		15.73690			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.93900		15.83660			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.04650		15.94190			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.11630		16.01050			0.0000	73,441,979.10	4,557	31,507
€ / R	On	27/12/2017	Foreign Exchange Future			16.14820		16.04180			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.43130		16.31540			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.74760		16.61900			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			18.07880		17.96090			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>140,802,462.90</b>	<b>8,819</b>	<b>155,457</b>
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			68.42670	49.686	12.80	0.1652	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			496.52670	573.886	12.80	0.8348	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			2.73890	2.943	22.97	0.0070	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,756.63890	3,658.043	22.97	0.9930	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			2.73700	2.941	23.01	0.0070	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,766.63700	3,668.041	23.01	0.9930	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			2.73520	2.938	23.06	0.0070	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,776.63520	3,678.038	23.06	0.9930	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			162.93810	133.557	13.56	0.2550	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			589.83810	661.057	13.56	0.7450	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			246.86680	211.941	13.81	0.2999	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			663.46680	730.941	13.81	0.7001	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			316.88590	279.181	13.99	0.3207	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			748.78590	815.681	13.99	0.6793	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,170.43110	2,080.647	17.81	0.8355	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,407.56570	5,303.869	20.53	0.9853	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			129.96710	145.874	17.82	0.1634	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,179.46710	2,089.574	17.82	0.8366	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			129.01070	144.810	17.83	0.1624	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,188.51070	2,098.510	17.83	0.8376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			130.93110	146.947	17.81	0.1645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			437.83290	481.607	15.22	0.4473	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,923.04170	2,024.909	14.20	0.9388	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			42.54170	38.609	14.20	0.0612	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			914.58640	849.195	15.45	0.5864	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			395.08640	435.495	15.45	0.4136	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.06570	10.169	20.53	0.0147	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,047.51600	2,149.788	14.52	0.9469	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			37.01600	33.488	14.52	0.0531	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			817.33290	755.306	15.22	0.5527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			384.64280	345.128	14.15	0.3394	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			806.44280	873.328	14.15	0.6606	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,655.43350	1,750.880	13.96	0.8336	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			190.03350	169.580	13.96	0.1664	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,504.34540	1,596.502	14.05	0.8005	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			238.94540	215.202	14.05	0.1995	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,647.69450	1,742.981	13.97	0.8320	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			192.29450	171.681	13.97	0.1680	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,467.81710	1,559.123	14.07	0.7918	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			252.41710	227.823	14.07	0.2082	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,639.97440	1,735.101	13.97	0.8304	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			194.57440	173.801	13.97	0.1696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			423.45250	391.257	14.51	0.2636	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,545.60730	1,642.281	14.50	0.7396	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			416.60730	384.681	14.50	0.2604	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,539.02090	1,635.557	14.50	0.7380	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			420.02090	387.957	14.50	0.2620	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,532.45250	1,628.857	14.51	0.7364	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,090.28430	2,166.829	15.68	0.6654	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,009.38430	968.029	15.68	0.3346	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,100.50270	2,177.172	15.67	0.6675	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			999.60270	958.372	15.67	0.3325	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,095.38740	2,171.995	15.67	0.6664	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,004.48740	963.194	15.67	0.3336	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>140,802,462.90</b>	<b>8,819</b>	<b>216,615</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.66020		10.60780			0.0000	5,031,614.40	472	25,455
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.80400		10.74730			0.0000	29,981,100.00	2,775	6,890
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.94690		10.88410			0.0000	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			11.08810		11.01700			0.0000	0.00	0	1,500
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.61790		11.55810			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>35,012,714.40</b>	<b>3,247</b>	<b>33,845</b>
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.10640	6.365	18.25	0.0245	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,567.30640	1,516.165	18.25	0.9755	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			4.99970	6.227	18.28	0.0240	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,577.19970	1,526.027	18.28	0.9760	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			4.89550	6.093	18.31	0.0235	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,587.09550	1,535.893	18.31	0.9765	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			96.02380	109.380	16.52	0.1893	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,228.72380	1,185.380	16.52	0.8107	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			98.42990	111.875	16.47	0.1931	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,211.12990	1,167.875	16.47	0.8069	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			97.21930	110.620	16.50	0.1912	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	18/12/2017	Foreign Exchange Option	11.87	Put			1,219.91930	1,176.620	16.50	0.8088	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			135.18160	128.096	13.66	0.1871	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,011.50090	1,067.129	13.65	0.8105	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			137.40090	130.229	13.65	0.1895	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,027.08920	1,082.889	13.66	0.8154	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			132.98920	125.990	13.66	0.1846	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,019.28160	1,074.996	13.66	0.8129	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			827.61270	883.748	13.37	0.6905	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			310.61270	295.648	13.37	0.3095	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			821.66140	877.242	13.37	0.6879	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			314.66140	299.142	13.37	0.3121	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			833.59540	890.278	13.37	0.6932	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			306.59540	292.178	13.37	0.3068	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			584.29620	573.257	13.61	0.3531	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,132.82870	1,181.735	13.59	0.6506	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			574.72870	563.835	13.59	0.3494	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,127.59890	1,176.430	13.60	0.6488	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			579.49890	568.530	13.60	0.3512	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,122.39620	1,171.157	13.61	0.6469	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>35,012,714.40</b>	<b>3,247</b>	<b>33,845</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.70440		10.64090			0.0000	0.00	0	620
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.87050		10.80190			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.03170		10.95650			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,870</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			42.31010	53.276	15.15	0.1731	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			691.41010	638.876	15.15	0.8269	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			41.22940	51.958	15.17	0.1694	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			700.32940	647.558	15.17	0.8306	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			43.41720	54.625	15.12	0.1768	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			682.51720	630.225	15.12	0.8232	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			493.35820	539.581	13.28	0.6620	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			231.45820	209.081	13.28	0.3380	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			487.65640	533.623	13.29	0.6576	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			235.75640	213.123	13.29	0.3424	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			499.10730	545.587	13.26	0.6663	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			227.20730	205.087	13.26	0.3337	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,016.73940	1,080.145	13.27	0.8209	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			130.23940	118.445	13.27	0.1791	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,009.01510	1,072.275	13.27	0.8184	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			132.51510	120.575	13.27	0.1816	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,024.49470	1,088.043	13.26	0.8234	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			127.99470	116.343	13.26	0.1766	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 CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,870</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			13.87630		13.82520			0.0000	0.00	0	2,508
CHF / R	On	18/12/2017	Foreign Exchange Future			14.16470		14.10790			0.0000	0.00	0	1,150
CHF / R	On	19/03/2018	Foreign Exchange Future			14.45770		14.39260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.74500		15.68470			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,658</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			15.55920	16.428	16.83	0.0478	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,580.35920	1,530.128	16.83	0.9522	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			15.38270	16.233	16.87	0.0472	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,590.18270	1,539.934	16.87	0.9528	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			15.73920	16.625	16.78	0.0484	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,570.53920	1,520.325	16.78	0.9516	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			562.25700	577.741	14.63	0.5600	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			484.35700	443.041	14.63	0.4400	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			557.60950	572.956	14.64	0.5569	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			489.70950	448.256	14.64	0.4431	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			566.93910	582.554	14.62	0.5631	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			479.03910	437.854	14.62	0.4369	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			817.37820	833.984	14.78	0.5956	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			574.77820	526.284	14.78	0.4044	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			812.65910	829.105	14.79	0.5933	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			580.05910	531.405	14.79	0.4067	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			822.12190	838.884	14.76	0.5980	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			569.52190	521.184	14.76	0.4020	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			899.73090	826.476	15.26	0.3371	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,854.55990	1,841.932	15.25	0.6654	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			889.85990	816.932	15.25	0.3346	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,849.48850	1,836.701	15.26	0.6641	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			894.78850	821.701	15.26	0.3359	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,844.43090	1,831.476	15.26	0.6629	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>3,658</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98180		1.97100			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00080		1.98940			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.01880		2.00630			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02010		2.00730			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	2.16	Call			39.76710	48.060	17.08	0.0871	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,929.76710	1,830.060	17.08	0.9129	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			51.02690	62.233	16.81	0.1095	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,741.02690	1,644.233	16.81	0.8905	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			44.85750	54.697	16.95	0.0977	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,834.85750	1,736.697	16.95	0.9023	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			977.03780	1,053.718	14.61	0.6507	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			483.03780	445.718	14.61	0.3493	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			922.10610	996.319	14.68	0.6290	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			528.10610	488.318	14.68	0.3710	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			869.50460	941.233	14.75	0.6071	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			575.50460	533.233	14.75	0.3929	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			630.25750	593.608	14.93	0.3464	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,408.21730	1,500.604	14.82	0.6863	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			545.21730	512.603	14.82	0.3137	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,349.82980	1,440.217	14.88	0.6700	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			586.82980	552.217	14.88	0.3300	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,293.25750	1,381.609	14.93	0.6536	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,887.94460	1,985.476	16.33	0.5798	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,614.94460	1,584.476	16.33	0.4202	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,843.45420	1,939.855	16.36	0.5710	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,670.45420	1,638.855	16.36	0.4290	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,933.38400	2,032.037	16.31	0.5887	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,560.38400	1,531.037	16.31	0.4113	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			2.12650		2.11410			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16910		2.15570			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.43780		2.42460			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,587.18980	1,705.331	15.76	0.9272	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			46.18980	40.331	15.76	0.0728	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,490.40120	1,608.086	15.25	0.9208	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			49.40120	43.086	15.25	0.0792	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,684.31290	1,802.854	16.28	0.9329	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			43.31290	37.854	16.28	0.0671	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			221.83760	1,066.911	34.07	0.3201	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,607.01960	2,598.217	34.07	0.6714	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			250.01960	1,107.217	34.07	0.3286	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,752.80840	2,718.518	34.07	0.6884	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			195.80840	1,027.518	34.07	0.3116	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,678.83760	2,657.910	34.07	0.6799	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,675.58960	3,797.225	16.40	0.7494	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			929.58960	919.225	16.40	0.2506	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,612.25720	3,731.881	16.41	0.7426	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			966.25720	953.881	16.41	0.2574	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,738.97990	3,863.362	16.38	0.7561	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			892.97990	885.362	16.38	0.2439	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71210		1.70480			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74120		1.73330			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76900		1.75990			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89660		1.88810			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	1.94	Call			15.95890	18.455	19.22	0.0394	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,367.95890	2,297.455	19.22	0.9606	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			14.06470	16.210	19.41	0.0349	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,466.06470	2,395.210	19.41	0.9651	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			12.41280	14.252	19.59	0.0309	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,564.41280	2,493.252	19.59	0.9691	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			516.22730	554.942	15.96	0.4533	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			883.22730	842.941	15.96	0.5467	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			483.62610	521.041	16.11	0.4317	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			950.62610	909.041	16.11	0.5683	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			550.94010	590.997	15.80	0.4755	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			817.94010	778.997	15.80	0.5245	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			709.79390	679.224	15.54	0.4042	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			961.85930	1,020.601	15.63	0.5774	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			762.85930	730.601	15.63	0.4226	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			916.85800	973.910	15.73	0.5592	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			817.85800	783.910	15.73	0.4408	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,008.79390	1,069.224	15.54	0.5958	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,307.30640	2,385.066	16.20	0.6730	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,026.30640	1,019.066	16.20	0.3270	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,256.47850	2,333.684	16.27	0.6634	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,075.47850	1,067.684	16.27	0.3366	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,359.31850	2,437.621	16.12	0.6827	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			978.31850	971.621	16.12	0.3173	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12750		0.12690			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12640		0.12630			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12570		0.12570			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12520			0.0000	0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/06/2019	Foreign Exchange Future			0.11960		0.11990			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			1.69230		1.68480			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72020		1.71200			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74800		1.73860			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88970		1.87950			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			9.99520		9.96190			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.12520		10.08850			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.25390		10.21080			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.85080		10.81360			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	10.59	Put			673.25880	647.463	16.28	0.8288	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			47.54230	55.324	16.23	0.1786	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			655.64230	630.123	16.23	0.8214	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			46.33580	53.978	16.25	0.1748	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			664.43580	638.778	16.25	0.8252	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			45.15880	52.663	16.28	0.1712	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			639.08170	665.673	19.82	0.6286	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			350.58170	340.473	19.82	0.3714	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			629.43720	655.975	19.66	0.6260	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			350.93720	340.775	19.66	0.3740	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			619.80580	646.292	19.49	0.6235	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			351.30580	341.092	19.49	0.3765	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,176.08560	1,079.711	19.04	0.7310	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			415.28560	275.811	19.04	0.2690	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,169.72090	1,076.848	19.18	0.7275	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			418.92090	282.948	19.18	0.2725	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,182.47380	1,082.638	18.89	0.7345	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			411.67380	268.738	18.89	0.2655	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,734.13400	1,765.069	22.08	0.6730	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			840.53400	834.269	22.08	0.3270	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,727.18270	1,758.079	22.05	0.6718	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			843.58270	837.279	22.05	0.3282	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,741.09460	1,772.073	22.10	0.6741	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			837.49460	831.273	22.10	0.3259	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/09/2017 Foreign Exchange Future			1.30420		1.30010			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.31810		1.31060			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.33200		1.32060			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.35230		1.35570			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	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			699.00000	658.000		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			799.00000	758.000		1.0000	0.00	0	0
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			599.00000	558.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			106.00000	181.000		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			6.00000	81.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			94.00000	19.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			206.00000	320.000		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			106.00000	220.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			6.00000	120.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			357.00000	323.000		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			257.00000	223.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			457.00000	423.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/09/2017 Foreign Exchange Future			1.32430		1.31890			0.0000	10,342,783.00	7,810	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.32820		1.32280			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.33200		1.32670			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>10,342,783.00</b>	<b>7,810</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>									<b>10,342,783.00</b>	<b>7,810</b>	<b>0</b>
QUANTO €On 18/09/2017 Foreign Exchange Future			1.18310		1.18110			0.0000	11,746,999.90	9,929	1,951
QUANTO €On 18/12/2017 Foreign Exchange Future			1.18900		1.18690			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.19510		1.19310			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>11,746,999.90</b>	<b>9,929</b>	<b>1,951</b>
<b>Total QUANTO € / \$</b>												<b>11,746,999.90</b>	<b>9,929</b>	<b>1,951</b>
RAIN	On	18/09/2017	Foreign Exchange Future			23,641.46000		23,493.14000			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			9.85180		9.80360			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.91340		10.85350			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	9.64	Call			275.65690	308.435	13.01	0.6859	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			112.05690	96.635	13.01	0.3141	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			269.48400	301.933	13.02	0.6779	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			115.88400	100.133	13.02	0.3221	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			281.91460	315.019	13.00	0.6938	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			108.31460	93.219	13.00	0.3062	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,307.21430	1,360.772	14.50	0.7054	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			453.71430	447.372	14.50	0.2946	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,301.12680	1,354.655	14.50	0.7037	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			457.62680	451.254	14.50	0.2963	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,313.32210	1,366.909	14.49	0.7072	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			449.82210	443.509	14.49	0.2928	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			3.74750		3.72140			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.66700		3.63730			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.50610		3.48640			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	3.55	Call			183.89610	207.587	12.77	0.8834	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			12.49610	10.087	12.77	0.1166	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			175.36940	198.796	12.73	0.8718	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			13.96940	11.296	12.73	0.1282	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			192.55460	216.787	12.93	0.8922	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			11.15460	9.287	12.93	0.1078	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			222.76720	243.202	13.98	0.6643	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			105.46720	96.201	13.98	0.3357	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			216.69960	236.966	13.98	0.6549	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			109.39960	99.966	13.98	0.3451	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			228.93290	249.533	13.99	0.6735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			101.63290	92.533	13.99	0.3265	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			267.89470	280.538	15.03	0.5333	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			301.49470	294.438	15.03	0.4667	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			263.73280	276.281	15.04	0.5278	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			307.33280	300.181	15.04	0.4722	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			259.62770	272.080	15.05	0.5224	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			313.22770	305.980	15.05	0.4776	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			1.45600		1.46400			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43330		1.44050			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.40820		1.41510			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21130		1.21800			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>2,132,958,152.53</b>	<b>162,242</b>	<b>1,653,687</b>
<b>Total Options</b>												<b>45,001,139.70</b>	<b>112,000</b>	<b>2,445,234</b>
<b>Grand Total:</b>												<b>2,177,959,292.23</b>	<b>274,242</b>	<b>4,098,921</b>