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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/09/2017 Foreign Exchange Future			13.26210		13.33960			0.0000	0.00	0	0
\$ / R On 26/09/2017 Foreign Exchange Future			13.26840		13.34670			0.0000	0.00	0	75
\$ / R On 27/09/2017 Foreign Exchange Future			13.26940		13.34840			0.0000	0.00	0	1,239
\$ / R On 28/09/2017 Foreign Exchange Future			13.27050		13.35020			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.27150		13.35200			0.0000	0.00	0	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.28410		13.36710			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.30060		13.38220			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.30770		13.38860			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.32430		13.40370			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.33250		13.41200			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.35290		13.43270			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.35900		13.43890			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.36720		13.44720			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.40600		13.40600			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.37540		13.45550			0.0000	0.00	0	1,493
\$ / R On 28/11/2017 Foreign Exchange Future			13.39780		13.47810			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.40180		13.48220			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.43210		13.51300			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.43820		13.51910			0.0000	499,793,534.40	37,192	838,830
\$ / R On 22/12/2017 Foreign Exchange Future			13.44630		13.52730			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.45630		13.53740			0.0000	0.00	0	916

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2018	Foreign Exchange Future			13.46840		13.54950			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.48260		13.56370			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.52690		13.60820			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.52890		13.61020			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.55310		13.63450			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.55710		13.63850			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.62170		13.70330			0.0000	2,860,557.00	210	117,021
\$ / R	On	25/04/2018	Foreign Exchange Future			13.69490		13.77680			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.72650		13.80850			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.73440		13.81650			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.80150		13.88390			0.0000	276,030.00	20	104,600
\$ / R	On	02/07/2018	Foreign Exchange Future			13.82890		13.91140			0.0000	0.00	0	605
\$ / R	On	20/07/2018	Foreign Exchange Future			13.86390		13.94660			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			13.91070		13.99340			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.97880		14.06180			0.0000	0.00	0	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.09390		14.17630			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.15680		14.23870			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.28070		14.36160			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.34770		14.42800			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.52640		14.60520			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.36970		15.44330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.48140		15.55430			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.59780		15.67020			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>502,930,121.40</b>	<b>37,422</b>	<b>1,348,677</b>
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Call			346.42410	274.378	22.48	0.8864	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.00	Put			6.82410	12.278	22.48	0.1136	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Call			211.48940	149.705	20.95	0.7106	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	13.15	Put			21.88940	37.604	20.95	0.2894	0.00	0	20,000
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Put			0.80840	1.455	25.04	0.0164	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.75	Call			590.40840	513.555	25.04	0.9836	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Call			839.79740	762.334	28.90	0.9973	0.00	0	0
\$ / R	On	22/09/2017	Foreign Exchange Option	12.50	Put			0.19740	0.234	28.90	0.0027	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			101.58510	137.070	15.20	0.5902	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			118.28510	75.470	15.20	0.4098	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			214.61950	267.317	15.93	0.7793	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			63.01950	36.717	15.93	0.2207	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,781.92380	3,860.980	60.16	0.9987	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.32380	0.380	60.16	0.0013	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			61.00000	75.165	14.70	0.3724	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			231.20000	165.665	14.70	0.6276	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			31.10330	38.992	15.43	0.2114	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			363.10330	290.492	15.43	0.7886	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			693.88490	613.431	14.08	0.9445	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			6.78490	9.331	14.08	0.0555	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			187.91500	229.253	14.79	0.6045	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			155.01500	113.353	14.79	0.3955	0.00	0	15,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			150.46890	180.808	14.35	0.4757	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			252.66890	201.408	14.35	0.5243	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			123.90700	148.913	14.04	0.4069	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			312.50700	256.613	14.04	0.5931	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,422.56380	1,497.491	19.54	0.9616	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			16.26380	11.791	19.54	0.0384	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			676.00460	738.787	17.12	0.8251	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			79.70460	63.087	17.12	0.1749	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			768.10020	831.975	17.63	0.8337	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			80.10020	64.475	17.63	0.1663	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			561.79590	496.124	14.06	0.7656	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			69.79590	83.624	14.06	0.2344	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			312.21730	355.208	15.44	0.5907	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			224.21730	187.708	15.44	0.4093	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,039.31170	4,118.629	30.23	0.9970	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			1.31170	1.129	30.23	0.0030	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			212.86980	241.874	14.77	0.4427	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			375.56980	324.774	14.77	0.5573	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			264.58830	297.574	15.06	0.4894	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			343.48830	296.574	15.06	0.5106	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			687.30000	744.839	17.07	0.7421	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			154.50000	132.039	17.07	0.2579	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			322.47840	319.068	15.24	0.4850	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			328.47840	325.068	15.24	0.5150	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			234.19300	262.351	14.96	0.4305	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			429.69300	377.751	14.96	0.5695	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,264.09410	4,343.846	23.84	0.9961	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.19410	1.646	23.84	0.0039	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			391.89280	432.976	16.28	0.5287	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			369.99280	330.776	16.28	0.4713	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			416.50290	460.287	16.58	0.5373	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			368.70290	332.087	16.58	0.4627	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			830.79700	765.781	15.07	0.7832	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			98.59700	113.981	15.07	0.2168	1,139,807.00	10,000	213,000
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			457.25820	507.855	17.52	0.5171	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			440.25820	409.955	17.52	0.4829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			721.92680	782.545	18.50	0.6360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			311.02680	290.745	18.50	0.3640	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			605.55820	662.624	18.10	0.5871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			364.65820	340.824	18.10	0.4129	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,052.59450	991.325	16.08	0.8135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			93.49450	113.125	16.08	0.1865	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			603.04220	563.417	16.98	0.5937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			303.94220	345.217	16.98	0.4063	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			905.29220	849.429	16.23	0.7568	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		136.19220	161.230	16.23	0.2432	2,031,491.70	12,600	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		504.08490	557.343	17.73	0.5370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		423.18490	395.543	17.73	0.4630	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,359.72800	1,289.873	15.80	0.8994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		40.62800	51.673	15.80	0.1006	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		294.99520	335.627	16.95	0.3992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		614.09520	573.827	16.95	0.6008	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		897.86390	842.298	16.23	0.7537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		138.76390	164.098	16.23	0.2463	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,395.73410	1,325.087	15.77	0.9070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		36.63410	46.887	15.77	0.0930	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		138.70800	129.955	20.51	0.1834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,419.60800	1,491.755	20.51	0.8166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		166.49170	155.872	20.05	0.2154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,247.39170	1,317.672	20.05	0.7846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,081.25250	1,149.243	19.59	0.7474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		200.35250	187.443	19.59	0.2526	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		317.64980	359.883	17.04	0.4169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		586.74980	548.083	17.04	0.5831	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		632.18040	690.128	18.20	0.5990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		351.28040	328.328	18.20	0.4010	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,272.86460	1,343.449	20.12	0.7898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		161.96460	151.649	20.12	0.2102	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,052.73260	2,129.064	21.84	0.8979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		71.83260	67.264	21.84	0.1021	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		273.30140	312.312	16.86	0.3813	812,010.16	2,600	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		642.40140	600.512	16.86	0.6187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		671.67350	628.146	16.78	0.6365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		252.57350	289.946	16.78	0.3635	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		316.91140	296.235	18.45	0.3695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		707.81140	768.036	18.45	0.6305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		625.30210	584.388	16.92	0.6080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		286.20210	326.188	16.92	0.3920	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		608.54950	568.602	16.97	0.5973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		299.44950	340.402	16.97	0.4027	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		385.64360	360.434	17.96	0.4313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		566.54360	622.234	17.96	0.5687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,185.00900	1,119.616	15.95	0.8554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		65.90900	81.416	15.95	0.1446	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		510.39650	476.378	17.29	0.5303	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		391.29650	438.178	17.29	0.4697	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		445.00770	495.654	17.50	0.5040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		464.10770	433.854	17.50	0.4960	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		981.39240	922.628	16.15	0.7875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		112.29240	134.428	16.15	0.2125	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,694.36620	1,768.557	21.10	0.8584	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	15.11	Call			103.46620	96.757	21.10	0.1416	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,703.39020	1,777.648	21.12	0.8596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			102.49020	95.848	21.12	0.1404	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,350.77800	1,281.125	15.81	0.8974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			41.67800	52.925	15.81	0.1026	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,789.03290	1,712.265	16.93	0.9503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			19.93290	24.065	16.93	0.0497	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			733.12400	686.288	16.61	0.6719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			214.02400	248.088	16.61	0.3281	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,101.40860	1,038.542	16.03	0.8299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			82.30860	100.342	16.03	0.1701	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			659.84850	616.977	16.81	0.6294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			260.74850	298.777	16.81	0.3706	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,661.82280	3,741.812	23.18	0.9814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			10.92280	10.012	23.18	0.0186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,757.49840	2,835.492	23.07	0.9458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			36.59840	33.692	23.07	0.0542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,595.76640	1,669.181	20.89	0.8448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			114.86640	107.381	20.89	0.1552	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			253.09410	236.660	19.01	0.3076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			883.99410	948.460	19.01	0.6924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,547.74120	1,472.990	16.07	0.9287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			28.64120	34.790	16.07	0.0713	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			597.57310	558.267	17.00	0.5902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			308.47310	350.067	17.00	0.4098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,622.43090	3,702.371	23.17	0.9805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			11.53090	10.571	23.17	0.0195	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			246.09060	230.106	19.08	0.3005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			906.99060	971.906	19.08	0.6995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,691.38690	3,771.411	23.18	0.9821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			10.48690	9.611	23.18	0.0179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			182.58870	170.882	19.82	0.2333	3,417,632.00	20,000	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,163.48870	1,232.682	19.82	0.7667	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,543.95670	4,624.592	23.21	0.9942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.05670	2.792	23.21	0.0058	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			267.71660	250.338	18.88	0.3222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			838.61660	902.138	18.88	0.6778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,730.83070	3,810.900	23.18	0.9829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			9.93070	9.100	23.18	0.0171	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			177.59140	166.223	19.89	0.2278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,188.49140	1,258.023	19.89	0.7722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,318.33450	3,397.805	23.14	0.9718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			17.43450	16.005	23.14	0.0282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,055.65510	3,134.553	23.11	0.9615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			24.75510	22.753	23.11	0.0385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			534.91220	499.371	17.21	0.5478	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		365.81220	411.171	17.21	0.4522	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		291.27520	272.315	18.67	0.3452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		772.17520	834.115	18.67	0.6548	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		9.27470	8.497	23.19	0.0160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,780.17470	3,860.297	23.19	0.9840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		45.76340	42.925	22.78	0.0675	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,526.66340	2,604.725	22.78	0.9325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		520.09170	485.468	17.26	0.5373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		380.99170	427.268	17.26	0.4627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		9.14840	8.382	23.19	0.0158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,790.04840	3,870.182	23.19	0.9842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		9.02380	8.267	23.19	0.0156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,799.92380	3,880.067	23.19	0.9844	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		453.69210	505.580	17.63	0.5001	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		480.99210	451.880	17.63	0.4999	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,496.23950	4,577.011	22.95	0.9932	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		3.53950	3.311	22.95	0.0068	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		541.72700	596.274	17.83	0.5401	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		439.12700	412.574	17.83	0.4599	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		429.48400	475.775	17.28	0.4693	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		548.98400	514.175	17.28	0.5307	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,492.45220	1,562.135	20.30	0.7953	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		176.15220	164.735	20.30	0.2047	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		691.44200	648.399	16.85	0.6081	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		327.74200	365.799	16.85	0.3919	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,389.92110	1,458.753	20.06	0.7773	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		193.62110	181.353	20.06	0.2227	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		737.19560	691.735	16.82	0.6004	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		378.99560	414.835	16.82	0.3996	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		402.66880	439.787	16.90	0.4142	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		710.86880	666.687	16.90	0.5858	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		660.55780	618.902	17.07	0.5569	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		452.35780	492.002	17.07	0.4431	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		726.57100	681.622	16.85	0.5946	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		388.37100	424.722	16.85	0.4054	0.00	0	154,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,052.15710	2,122.830	21.00	0.8450	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		142.35710	131.730	21.00	0.1550	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		0.00000	1,120.409	15.92	0.7911	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		0.00000	161.509	15.92	0.2089	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		0.00000	1,855.007	20.52	0.8120	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		0.00000	163.907	20.52	0.1880	79,331.13	484	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		335.41800	368.485	16.66	0.3700	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		795.61800	747.385	16.66	0.6300	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		966.42260	1,020.647	18.47	0.6333	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		400.92260	373.747	18.47	0.3667	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		953.73260	1,007.138	18.43	0.6271	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		412.23260	384.238	18.43	0.3729	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		167.61870	180.047	15.73	0.2024	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		1,784.17910	1,707.566	15.61	0.8871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		80.87910	85.866	15.61	0.1129	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,463.17880	2,530.883	21.04	0.8450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		320.65410	297.302	19.48	0.2769	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,691.74410	1,750.961	19.78	0.7508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		285.04410	262.661	19.78	0.2492	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		880.69850	828.608	16.62	0.6162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		427.39850	456.908	16.62	0.3838	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		981.46610	925.687	16.34	0.6619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		854.30840	803.241	16.70	0.6035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,023.12310	965.920	16.23	0.6797	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		319.82310	344.220	16.23	0.3203	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,239.75190	2,305.453	20.68	0.8230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		193.05190	177.153	20.68	0.1770	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,527.35410	1,585.602	19.48	0.7231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,986.64670	2,049.670	20.28	0.7933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		229.94670	211.370	20.28	0.2067	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		813.50270	764.066	16.82	0.5834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		490.20270	522.366	16.82	0.4166	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		451.00840	481.541	16.70	0.3965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,890.48440	3,966.421	24.02	0.9199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		84.38670	78.679	23.98	0.0807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,871.08670	3,946.979	23.98	0.9193	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		259.86440	239.193	19.99	0.2300	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		851.04130	895.654	17.85	0.5619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		554.34130	517.354	17.85	0.4381	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		84.08460	78.400	24.00	0.0804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,880.78460	3,956.700	24.00	0.9196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		83.78440	78.121	24.02	0.0801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		151.64830	138.895	21.26	0.1424	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		1,447.95400	1,377.168	15.65	0.8186	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		144.65400	155.468	15.65	0.1814	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,601.13850	1,659.739	19.63	0.7358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		304.43850	281.439	19.63	0.2642	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,816.56440	1,877.493	19.99	0.7700	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		792.72300	835.746	17.69	0.5424	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		496.08420	462.136	18.16	0.4008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		972.78420	1,020.436	18.16	0.5992	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		552.20000	586.795	17.01	0.4464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		755.50000	708.495	17.01	0.5536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,608.34830	2,677.195	21.26	0.8576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		166.47880	152.583	21.04	0.1550	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,021.12640	2,084.545	20.33	0.7977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		224.42640	206.245	20.33	0.2023	0.00	0	65,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			803.56830	754.539	16.85	0.5784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			500.26830	532.839	16.85	0.4216	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			586.02300	547.446	17.69	0.4576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			348.16610	373.987	16.34	0.3381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,370.91870	1,301.747	15.73	0.7976	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,604.53750	1,662.385	19.43	0.7028	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			381.33750	357.284	19.43	0.2972	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,281.08280	2,345.389	20.53	0.7962	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			247.88280	230.289	20.53	0.2038	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,152.80810	1,202.220	18.36	0.6000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			561.30810	528.720	18.36	0.4000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,084.09960	1,132.173	18.18	0.5801	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			600.59960	566.573	18.18	0.4199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,759.22490	2,825.355	20.90	0.8054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			263.12490	246.855	20.90	0.1946	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,694.13970	1,750.576	19.30	0.6778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			468.03970	442.076	19.30	0.3222	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			935.12720	889.410	17.11	0.5610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			691.22720	727.910	17.11	0.4390	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,242.56280	1,183.564	16.24	0.6809	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			408.66280	432.064	16.24	0.3191	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,611.25280	1,543.153	15.75	0.7875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			227.35280	241.653	15.75	0.2125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,902.25200	2,818.907	14.02	0.9737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.35200	17.407	14.02	0.0263	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,273.31110	1,213.423	16.19	0.6910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			389.41110	411.923	16.19	0.3090	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,997.01310	1,922.635	15.12	0.8725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			113.11310	121.135	15.12	0.1275	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,298.31500	1,237.721	16.16	0.6990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			374.41500	396.222	16.16	0.3010	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,717.90440	1,774.634	19.35	0.6815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			461.80440	436.134	19.35	0.3185	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,435.41420	1,371.247	15.97	0.7404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			301.51420	319.747	15.97	0.2596	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,007.81860	2,066.831	19.81	0.7239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			391.71860	368.331	19.81	0.2761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			908.62440	863.933	17.20	0.5493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			724.72440	762.433	17.20	0.4507	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			0.00000	1,048.428	16.59	0.6295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			0.00000	546.928	16.59	0.3705	27,346.38	50	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,462.29890	1,515.592	18.84	0.6380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			536.19890	507.092	18.84	0.3620	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,430.66370	2,351.295	14.46	0.9366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			46.76370	49.795	14.46	0.0634	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			167.19430	159.562	23.17	0.1265	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,973.29430	4,048.062	23.17	0.8735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,883.69240	2,950.730	21.08	0.8157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			247.59240	232.230	21.08	0.1843	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			0.00000	1,439.704	18.69	0.6238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.00000	531.204	18.69	0.3762	26,560.20	50	50
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			166.71140	159.114	23.19	0.1261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,982.81140	4,057.614	23.19	0.8739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			166.23340	158.665	23.21	0.1257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,992.33340	4,067.165	23.21	0.8743	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			897.51660	939.179	17.59	0.4969	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			828.91660	788.079	17.59	0.5031	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			799.91510	839.203	17.34	0.4569	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			946.51510	903.103	17.34	0.5431	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,335.03270	1,384.263	18.40	0.5787	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			708.43270	674.963	18.40	0.4213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,600.15330	1,538.337	16.13	0.7272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			388.35330	409.537	16.13	0.2728	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,087.62460	3,001.115	13.24	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.82460	22.315	13.24	0.0298	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,719.66020	1,773.820	19.00	0.6282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			641.46020	612.621	19.00	0.3718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,830.41760	1,768.881	15.77	0.7854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			268.61760	290.082	15.77	0.2146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,519.08640	2,580.657	20.19	0.7305	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			440.88640	419.457	20.19	0.2695	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,377.61920	2,437.933	19.99	0.7154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			469.41920	446.733	19.99	0.2846	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,435.60640	2,496.447	20.07	0.7218	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			457.40640	435.247	20.07	0.2782	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,530.13150	1,469.982	16.23	0.7085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			428.33150	451.182	16.23	0.2915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			716.49720	684.862	18.62	0.4077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,504.69720	1,556.062	18.62	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,733.48000	1,668.772	15.97	0.7604	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			321.68000	339.972	15.97	0.2396	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,758.79870	1,695.809	15.93	0.7669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			306.99870	327.008	15.93	0.2331	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			713.74020	682.210	18.63	0.4064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,511.94020	1,563.410	18.63	0.5936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			711.00110	679.565	18.64	0.4051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,519.20110	1,570.765	18.64	0.5949	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,530.64950	1,579.865	18.73	0.5649	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			846.94950	813.765	18.73	0.4351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			852.23980	820.366	19.05	0.4223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,703.53980	1,753.566	19.05	0.5777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			857.78910	825.728	19.02	0.4245	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,689.08910	1,738.928	19.02	0.5755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			855.00900	823.039	19.04	0.4234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,696.30900	1,746.239	19.04	0.5766	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,721.51630	1,769.387	19.07	0.5534	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			983.11630	950.087	19.07	0.4466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			987.74280	956.164	19.32	0.4353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,889.74280	1,938.464	19.32	0.5647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			993.29650	961.553	19.30	0.4373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,875.29650	1,923.853	19.30	0.5627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			990.51820	958.854	19.31	0.4363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,882.51820	1,931.154	19.31	0.5637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,498.34870	1,458.846	18.29	0.5645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,273.14870	1,312.446	18.29	0.4355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,506.07140	1,466.350	18.27	0.5668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,260.87140	1,299.950	18.27	0.4332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,502.20000	1,462.592	18.28	0.5656	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,267.00000	1,306.192	18.28	0.4344	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,074.99760	2,037.695	19.32	0.5795	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,801.69760	1,837.995	19.32	0.4205	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,071.08890	2,033.856	19.33	0.5787	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,807.78890	1,844.156	19.33	0.4213	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,078.90520	2,041.552	19.32	0.5803	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,795.60520	1,831.852	19.32	0.4197	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,924.61670	1,961.397	19.48	0.4260	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,108.91670	2,072.797	19.48	0.5740	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,227.70290	2,191.531	19.49	0.5847	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,917.50290	1,953.731	19.49	0.4153	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,235.51880	2,199.214	19.48	0.5862	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,905.31880	1,941.414	19.48	0.4138	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,231.61200	2,195.363	19.49	0.5855	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,911.41200	1,947.563	19.49	0.4145	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,534,178.57</b>	<b>45,784</b>	<b>2,857,806</b>
<b>Total \$ / R</b>												<b>510,464,299.97</b>	<b>83,206</b>	<b>4,206,483</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.43820		13.51910			0.0000	282,202.20	21	549
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.62170		13.70330			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.80150		13.88390			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.97880		14.06180			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.52640		14.60520			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>282,202.20</b>	<b>21</b>	<b>728</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			36,807.58810	34,401.866	18.08	0.4159	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			59,897.58810	65,581.866	18.08	0.5841	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			36,465.81530	34,082.387	18.10	0.4129	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			60,555.81530	66,262.387	18.10	0.5871	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	18/12/2017	Foreign Exchange Option	13.74	Call			37,152.70390	34,724.245	18.06	0.4190	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			59,242.70390	64,904.245	18.06	0.5810	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			65,891.70330	61,683.861	17.37	0.5008	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			67,561.70330	71,513.861	17.37	0.4992	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			65,486.95200	61,297.625	17.39	0.4985	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			68,156.95200	72,127.625	17.39	0.5015	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			66,298.86830	62,072.081	17.35	0.5032	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			66,968.86830	70,902.081	17.35	0.4968	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			81,375.94360	77,251.819	17.54	0.5057	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			85,985.94360	90,101.819	17.54	0.4943	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			80,984.93720	76,875.969	17.55	0.5038	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			86,594.93720	90,725.969	17.55	0.4962	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			81,768.87200	77,629.555	17.52	0.5075	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			85,378.87200	89,479.555	17.52	0.4925	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			99,628.28330	95,488.681	17.56	0.5281	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			95,448.28330	99,608.681	17.56	0.4719	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			100,419.44640	96,269.919	17.53	0.5313	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			94,239.44640	98,389.919	17.53	0.4687	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			100,023.29330	95,878.745	17.55	0.5297	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			94,843.29330	98,998.745	17.55	0.4703	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			150,219.99830	146,259.168	18.28	0.5656	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			126,699.99830	130,619.168	18.28	0.4344	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			149,834.86800	145,884.564	18.29	0.5645	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			127,314.86800	131,244.564	18.29	0.4355	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			150,607.14020	146,635.014	18.27	0.5668	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			126,087.14020	129,995.014	18.27	0.4332	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>282,202.20</b>	<b>21</b>	<b>728</b>
£ / R	On	03/10/2017	Foreign Exchange Future			18.02800	18.07340		0.0000	0.00	0	0		
£ / R	On	31/10/2017	Foreign Exchange Future			18.13040	18.17010		0.0000	0.00	0	43		
£ / R	On	18/12/2017	Foreign Exchange Future			18.28680	18.32790		0.0000	13,715,100.00	750	200,109		
£ / R	On	19/03/2018	Foreign Exchange Future			18.58610	18.62790		0.0000	0.00	0	1,420		
£ / R	On	18/06/2018	Foreign Exchange Future			18.87920	18.92160		0.0000	0.00	0	3,383		
£ / R	On	17/09/2018	Foreign Exchange Future			19.16890	19.21130		0.0000	0.00	0	1,665		
£ / R	On	14/06/2019	Foreign Exchange Future			19.81950	19.85940		0.0000	0.00	0	0		
<b>Total £ / R Future</b>												<b>13,715,100.00</b>	<b>750</b>	<b>206,620</b>
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put		104.52000	109.885	16.46	0.3030	0.00	0	1,000	
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call		427.92000	387.885	16.46	0.6970	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put		61.30570	64.687	16.24	0.1282	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call		1,152.67830	1,116.414	16.23	0.8696	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put		62.57830	66.014	16.23	0.1304	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call		1,143.97370	1,107.763	16.22	0.8674	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put		63.87370	67.363	16.22	0.1326	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call			1,161.40570	1,125.087	16.24	0.8718	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			713.94780	700.378	18.26	0.5390	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,709.16680	1,746.518	20.35	0.7706	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			237.06680	233.318	20.35	0.2294	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,827.61400	6,868.641	25.80	0.9926	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			5.46180	5.389	25.80	0.0073	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,837.56180	6,878.589	25.80	0.9927	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.56670	5.492	25.80	0.0075	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,817.66670	6,858.692	25.80	0.9925	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			586.04780	613.578	18.26	0.4610	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.51400	5.440	25.80	0.0074	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,760.40020	1,722.781	17.30	0.7562	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			342.50020	346.681	17.30	0.2438	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,988.28810	2,012.616	19.55	0.6971	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			476.18810	458.716	19.55	0.3029	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,753.24150	1,715.685	17.30	0.7546	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			345.34150	349.585	17.30	0.2454	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,746.09920	1,708.607	17.30	0.7531	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			348.19920	352.507	17.30	0.2469	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,914.40550	1,875.568	17.27	0.7871	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			286.50550	289.468	17.27	0.2129	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,673.51130	1,639.698	17.21	0.6662	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			661.91130	670.498	17.21	0.3338	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,685.66960	1,651.452	17.20	0.6690	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			654.06960	662.252	17.20	0.3310	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,679.58020	1,645.423	17.20	0.6676	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			657.98020	666.223	17.20	0.3324	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,827.84670	1,797.413	17.24	0.6462	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			856.54670	868.513	17.24	0.3538	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,822.17090	1,792.040	17.25	0.6450	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			860.87090	873.140	17.25	0.3550	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,816.76390	1,786.680	17.26	0.6438	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			865.46390	877.780	17.26	0.3562	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,417.75460	2,390.424	17.14	0.6516	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,178.35460	1,190.924	17.14	0.3484	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,412.35320	2,385.066	17.14	0.6507	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,182.95320	1,195.566	17.14	0.3493	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,406.96170	2,379.709	17.14	0.6498	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,187.56170	1,200.209	17.14	0.3502	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,200</b>
<b>Total £ / R</b>												<b>13,715,100.00</b>	<b>750</b>	<b>209,820</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12106		0.12178			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12334		0.12406			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12560		0.12633			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	14/06/2019	Foreign Exchange Future			0.13459		0.13459			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,202.45430	1,126.047	12.67	0.9410	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			24.75430	19.647	12.67	0.0590	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			496.30620	454.398	16.81	0.5588	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			318.60620	347.998	16.81	0.4412	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			172.17330	164.156	19.66	0.2466	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			994.47330	1,057.756	19.66	0.7534	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			854.74700	807.152	18.39	0.6091	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			449.04700	473.552	18.39	0.3909	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			458.13760	442.275	20.52	0.3847	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,052.43760	1,108.675	20.52	0.6153	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,511.99180	1,434.127	15.76	0.8620	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			106.29180	100.527	15.76	0.1380	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			725.91970	702.996	20.65	0.4584	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,092.41970	1,142.696	20.65	0.5416	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			499.57330	511.262	23.77	0.3345	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,866.07330	1,950.962	23.77	0.6655	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,151.91040	1,097.262	18.63	0.6423	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			518.41040	536.962	18.63	0.3577	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,589.02920	1,595.965	19.55	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,129.92920	1,136.865	19.55	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,232.76630	1,238.287	20.78	0.4971	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,773.66630	1,779.187	20.78	0.5029	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,015.08050	2,016.622	17.14	0.7329	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			555.98050	557.522	17.14	0.2671	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	27/09/2017	Foreign Exchange Future			15.92350		15.99680			0.0000	0.00	0	800
€ / R	On	03/10/2017	Foreign Exchange Future			15.93820		15.97060			0.0000	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Future			16.02530		16.09920			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			16.13070		16.20570			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.19650		16.27230			0.0000	36,215,374.00	2,236	93,556
€ / R	On	27/12/2017	Foreign Exchange Future			16.22710		16.30320			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.34790		16.42410			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.50570		16.58220			0.0000	2,475,855.00	150	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.81420		16.89220			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.12510		17.20410			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			18.15020		18.21840			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>38,691,229.00</b>	<b>2,386</b>	<b>111,629</b>
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			5.39460	6.495	16.64	0.0430	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	27/09/2017	Foreign Exchange Option	15.31	Call			692.19460	619.995	16.64	0.9570	0.00	0	0
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			0.00000	156.609	12.98	0.4970	1,566,086.00	10,000	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			0.00000	154.809	12.98	0.5030	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			53.29540	63.410	13.12	0.1730	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			732.49540	668.710	13.12	0.8270	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			136.97340	156.483	14.25	0.2532	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			832.67340	777.183	14.25	0.7468	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			637.22020	608.461	15.90	0.5772	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			364.92020	411.961	15.90	0.4228	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			537.48930	513.831	16.16	0.5148	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			465.18930	517.331	16.16	0.4852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			750.52700	716.197	15.64	0.6404	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			278.22700	319.697	15.64	0.3596	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			877.62950	837.394	15.38	0.7027	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			205.32950	240.894	15.38	0.2973	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,158.42300	2,087.658	16.11	0.9604	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			16.12300	21.158	16.11	0.0396	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			664.05070	723.716	16.78	0.5810	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			406.35070	390.216	16.78	0.4190	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			382.83280	367.855	16.91	0.4001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			710.53280	771.355	16.91	0.5999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			12.80600	10.645	25.41	0.0153	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,150.50600	5,224.145	25.41	0.9847	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,286.63780	2,215.067	16.59	0.9656	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			14.33780	18.567	16.59	0.0344	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			105.62110	102.453	19.36	0.1362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,903.32110	1,975.953	19.36	0.8638	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			107.75210	104.434	19.34	0.1385	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,885.45210	1,957.934	19.34	0.8615	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			575.23720	632.347	16.52	0.5417	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			457.53720	438.847	16.52	0.4583	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			106.68060	103.440	19.35	0.1374	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,894.38060	1,966.940	19.35	0.8626	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			224.18950	262.199	15.48	0.3031	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			907.38950	869.299	15.48	0.6969	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			330.85980	369.498	15.62	0.3414	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			954.95980	917.398	15.62	0.6586	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			124.84430	137.994	15.00	0.1469	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,838.40700	1,775.563	15.00	0.8516	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			126.20700	139.863	15.00	0.1484	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			123.49660	136.140	14.99	0.1453	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			45.73850	51.601	15.83	0.0622	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,627.93850	2,557.301	15.83	0.9378	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,689.29170	1,632.440	15.09	0.8223	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			157.09170	176.740	15.09	0.1777	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,847.04430	1,783.694	15.00	0.8531	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
€ / R	On	19/03/2018		Foreign Exchange Option	15.10	Call		1,649.76960	1,593.800	15.12	0.8136	0.00	0	0
€ / R	On	19/03/2018		Foreign Exchange Option	15.10	Put		167.56960	188.100	15.12	0.1864	0.00	0	19,510
€ / R	On	19/03/2018		Foreign Exchange Option	16.50	Put		704.28450	751.116	16.32	0.4760	0.00	0	0
€ / R	On	19/03/2018		Foreign Exchange Option	16.50	Call		786.48450	756.816	16.32	0.5240	0.00	0	643
€ / R	On	19/03/2018		Foreign Exchange Option	14.85	Call		1,855.69660	1,791.840	14.99	0.8547	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	15.50	Call		1,715.76250	1,661.530	15.27	0.7531	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	15.50	Put		323.56250	347.330	15.27	0.2469	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	13.75	Call		3,182.46890	3,108.070	14.56	0.9522	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	13.75	Put		40.26890	43.870	14.56	0.0478	0.00	0	54,617
€ / R	On	18/06/2018		Foreign Exchange Option	15.49	Call		1,722.79970	1,668.412	15.27	0.7547	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	15.49	Put		320.59970	344.212	15.27	0.2453	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	15.25	Call		1,897.06960	1,838.986	15.15	0.7920	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	15.25	Put		254.86960	274.787	15.15	0.2080	0.00	0	54,617
€ / R	On	18/06/2018		Foreign Exchange Option	20.55	Put		3,885.94380	3,957.296	20.86	0.8476	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	20.55	Call		228.14380	221.496	20.86	0.1524	0.00	0	54,617
€ / R	On	18/06/2018		Foreign Exchange Option	15.51	Call		1,708.73890	1,654.670	15.28	0.7515	0.00	0	0
€ / R	On	18/06/2018		Foreign Exchange Option	15.51	Put		326.53890	350.470	15.28	0.2485	0.00	0	0
€ / R	On	17/09/2018		Foreign Exchange Option	17.12	Call		1,158.00460	1,126.436	16.54	0.5335	0.00	0	0
€ / R	On	17/09/2018		Foreign Exchange Option	17.12	Put		1,073.90460	1,121.336	16.54	0.4665	0.00	0	0
€ / R	On	17/09/2018		Foreign Exchange Option	17.10	Call		1,166.24930	1,134.562	16.52	0.5363	0.00	0	0
€ / R	On	17/09/2018		Foreign Exchange Option	17.10	Put		1,062.14930	1,109.462	16.52	0.4637	0.00	0	0
€ / R	On	17/09/2018		Foreign Exchange Option	17.11	Call		1,162.11950	1,130.492	16.53	0.5349	0.00	0	0
€ / R	On	17/09/2018		Foreign Exchange Option	17.11	Put		1,068.01950	1,115.392	16.53	0.4651	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.86	Put		895.93040	920.881	16.11	0.3250	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.87	Call		2,249.04550	2,205.914	16.12	0.6740	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.87	Put		900.64550	925.714	16.12	0.3260	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.88	Call		2,243.78200	2,200.752	16.13	0.6729	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.88	Put		905.38200	930.552	16.13	0.3271	0.00	0	0
€ / R	On	14/06/2019		Foreign Exchange Option	16.86	Call		2,254.33040	2,211.081	16.11	0.6750	0.00	0	0
<b>Total € / R Option</b>											<b>1,566,086.00</b>	<b>10,000</b>	<b>428,652</b>	
<b>Total € / R</b>											<b>40,257,315.00</b>	<b>12,386</b>	<b>540,281</b>	
AU\$ / R	On	18/12/2017		Foreign Exchange Future			10.83380	10.80030		0.0000	216,676.00	20	15,898	
AU\$ / R	On	27/12/2017		Foreign Exchange Future			10.84730	10.81380		0.0000	0.00	0	0	
AU\$ / R	On	19/03/2018		Foreign Exchange Future			10.96990	10.93590		0.0000	0.00	0	0	
AU\$ / R	On	18/06/2018		Foreign Exchange Future			11.10170	11.06740		0.0000	0.00	0	1,500	
AU\$ / R	On	17/09/2018		Foreign Exchange Future			11.22870	11.19470		0.0000	0.00	0	0	
AU\$ / R	On	14/06/2019		Foreign Exchange Future			11.61670	11.57380		0.0000	0.00	0	0	
<b>Total AU\$ / R Future</b>											<b>216,676.00</b>	<b>20</b>	<b>17,398</b>	
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.88	Call		84.61630	90.926	18.95	0.1740	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.88	Put		1,164.31630	1,137.126	18.95	0.8260	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.86	Call		86.89680	93.364	18.91	0.1781	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.86	Put		1,146.59680	1,119.564	18.91	0.8219	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.87	Call		85.74810	92.137	18.93	0.1760	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			1,155.44810	1,128.337	18.93	0.8240	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			892.82970	922.377	16.04	0.8462	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			79.02970	75.077	16.04	0.1538	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			884.67230	914.139	16.04	0.8433	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			80.87230	76.839	16.04	0.1567	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			901.01910	930.646	16.04	0.8490	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			77.21910	73.346	16.04	0.1510	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			146.22000	132.640	15.86	0.1876	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,074.43080	1,094.721	15.86	0.8100	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			148.53080	134.821	15.86	0.1900	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,089.83360	1,110.386	15.86	0.8148	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			143.93360	130.486	15.86	0.1852	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,082.12000	1,102.539	15.86	0.8124	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			884.65550	903.857	14.87	0.6911	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			317.25550	302.157	14.87	0.3089	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			878.63670	897.394	14.87	0.6885	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			321.23670	305.694	14.87	0.3115	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			891.05750	910.350	14.87	0.6937	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			313.65750	298.650	14.87	0.3063	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			695.94710	712.375	14.80	0.5556	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			621.24710	603.675	14.80	0.4444	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			691.57840	707.816	14.81	0.5531	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			626.87840	609.116	14.81	0.4469	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			700.34070	716.963	14.79	0.5580	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			615.64070	598.263	14.79	0.4420	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			606.36630	588.591	14.40	0.3546	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,170.54280	1,195.828	14.38	0.6491	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			596.74280	579.128	14.38	0.3509	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,165.34430	1,190.546	14.39	0.6473	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			601.54430	583.846	14.39	0.3527	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,160.16630	1,185.291	14.40	0.6454	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>216,676.00</b>	<b>20</b>	<b>17,398</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.97590		11.00520			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.12690		11.15650			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.27140		11.30130			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			600.66200	583.389	15.07	0.7197	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			135.46200	147.489	15.07	0.2803	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			593.82370	576.709	15.08	0.7152	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			138.62370	150.809	15.08	0.2848	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			607.55020	590.118	15.05	0.7241	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			132.35020	144.218	15.05	0.2759	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,181.19630	1,151.305	14.57	0.8477	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			94.69630	94.405	14.57	0.1523	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,172.99320	1,143.134	14.57	0.8454	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			96.49320	96.234	14.57	0.1546	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,189.42650	1,159.499	14.56	0.8500	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			92.92650	92.599	14.56	0.1500	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			835.99820	814.345	14.76	0.6499	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			354.69820	362.945	14.76	0.3501	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			830.34880	808.782	14.77	0.6471	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			359.04880	367.382	14.77	0.3529	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			841.67790	819.939	14.75	0.6526	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			350.37790	358.539	14.75	0.3474	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.04930		14.12110			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.33440		14.40780			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.61690		14.69150			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.69340		15.69340			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			533.01520	498.339	17.67	0.5237	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			441.91520	479.039	17.67	0.4763	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			528.25120	493.818	17.69	0.5204	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			447.15120	484.518	17.69	0.4796	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			537.80990	502.894	17.66	0.5269	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			436.70990	473.594	17.66	0.4731	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			826.86990	781.351	17.18	0.5666	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			569.06990	596.951	17.18	0.4334	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			822.02940	776.687	17.20	0.5642	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			574.22940	602.287	17.20	0.4358	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			831.73480	786.040	17.17	0.5689	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			563.93480	591.640	17.17	0.4311	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			939.33380	894.188	16.98	0.5453	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			777.83380	807.288	16.98	0.4547	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			934.95760	889.956	17.00	0.5435	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			783.45760	813.056	17.00	0.4565	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			930.60590	885.738	17.01	0.5416	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			789.10590	818.838	17.01	0.4584	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,805.41030	1,797.766	15.78	0.6587	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			842.01030	834.366	15.78	0.3413	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,800.23740	1,792.643	15.79	0.6574	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			846.83740	839.243	15.79	0.3426	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,810.58990	1,802.911	15.78	0.6599	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			837.18990	829.511	15.78	0.3401	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03360		2.04250			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04890		2.05900			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06510		2.07490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05560		2.05560			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,277.59090	1,220.005	16.54	0.7316	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			252.59090	284.005	16.54	0.2684	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,206.07190	1,150.845	16.55	0.7104	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			281.07190	314.845	16.55	0.2896	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,139.68380	1,086.959	16.64	0.6879	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			314.68380	350.958	16.64	0.3121	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			448.73020	470.319	16.36	0.2971	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,777.73550	1,694.897	16.36	0.7334	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			387.73550	405.897	16.36	0.2666	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,707.45720	1,626.296	16.36	0.7183	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			417.45720	437.297	16.36	0.2817	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,638.73020	1,559.319	16.36	0.7029	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,462.90010	1,400.705	16.55	0.5894	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			913.90010	949.705	16.55	0.4106	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,413.03770	1,352.397	16.62	0.5759	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			964.03770	1,001.397	16.62	0.4241	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,514.21290	1,450.462	16.49	0.6031	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			865.21290	899.462	16.49	0.3969	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,182.19740	2,182.301	16.83	0.6102	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,426.19740	1,426.301	16.83	0.3898	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,134.61320	2,135.090	16.87	0.6014	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,478.61320	1,479.090	16.87	0.3986	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,230.73470	2,230.470	16.78	0.6191	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,374.73470	1,374.470	16.78	0.3809	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18470		2.19460			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.22650		2.23670			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.26940		2.27920			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.45170		2.45170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			121.07510	143.509	16.80	0.1478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,883.47090	1,808.973	16.84	0.8375	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			137.47090	161.973	16.84	0.1625	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,052.21280	1,973.668	16.77	0.8661	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			106.21280	126.668	16.77	0.1339	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,967.07510	1,890.509	16.80	0.8522	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,373.53860	1,315.583	17.30	0.5927	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			806.53860	850.583	17.30	0.4073	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,323.36930	1,266.359	17.37	0.5779	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			856.36930	901.359	17.37	0.4221	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,425.30140	1,366.383	17.22	0.6076	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			758.30140	801.383	17.22	0.3924	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,571.60800	1,513.238	16.91	0.5765	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,079.60800	1,119.238	16.91	0.4235	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,669.29760	1,608.095	16.76	0.6010	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			977.29760	1,014.095	16.76	0.3990	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,619.79430	1,560.009	16.84	0.5887	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,027.79430	1,066.009	16.84	0.4113	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			813.17250	817.664	16.67	0.2328	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,861.17160	3,865.943	16.67	0.7606	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			844.17160	848.943	16.67	0.2394	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,792.92860	3,797.985	16.68	0.7539	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			875.92860	880.984	16.68	0.2461	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,930.17250	3,934.664	16.67	0.7672	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72620		1.73610			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75300		1.76310			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.77840		1.78880			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88140		1.88140			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			453.36110	426.857	18.05	0.4065	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			792.36110	864.857	18.05	0.5935	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			420.89120	396.016	18.21	0.3835	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			859.89120	934.016	18.21	0.6165	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			488.19940	459.944	17.89	0.4304	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			727.19940	797.944	17.89	0.5696	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			955.34280	897.781	17.00	0.5486	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			724.34280	767.781	17.00	0.4514	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			909.01920	853.743	17.10	0.5296	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			778.01920	823.743	17.10	0.4704	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,003.65530	943.800	16.89	0.5677	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			672.65530	713.800	16.89	0.4323	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,185.52980	1,128.454	17.01	0.5573	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			897.52980	944.454	17.01	0.4427	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,141.05420	1,085.619	17.12	0.5421	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			953.05420	1,001.619	17.12	0.4579	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,231.64900	1,172.898	16.91	0.5727	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			843.64900	888.898	16.91	0.4273	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,258.25810	2,263.961	17.23	0.6490	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,144.25810	1,149.961	17.23	0.3510	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,359.02580	2,363.433	17.07	0.6681	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,045.02580	1,049.433	17.07	0.3319	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,308.06930	2,313.129	17.15	0.6585	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,094.06930	1,099.129	17.15	0.3415	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.12800		0.12840			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12730		0.12830			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12690		0.12770			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72850		1.73640			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75590		1.76380			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78320		1.79120			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.89580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.91230		9.87340			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.03230		9.99290			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.14910		10.10980			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.46160		10.46160			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			364.54060	390.000	17.32	0.5652	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			301.14060	287.700	17.32	0.4348	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			359.61820	384.918	17.33	0.5604	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			306.21820	292.618	17.33	0.4396	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			369.51160	395.133	17.31	0.5699	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			296.11160	282.833	17.31	0.4301	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			779.57800	801.944	16.59	0.7161	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			236.67800	219.644	16.59	0.2839	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			772.96290	795.199	16.59	0.7131	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			240.06290	222.899	16.59	0.2869	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			786.22570	808.722	16.59	0.7192	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			233.32570	216.422	16.59	0.2808	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			687.93990	706.740	15.68	0.6166	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			418.13990	397.640	15.68	0.3834	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			682.77380	701.462	15.69	0.6137	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			422.97380	402.362	15.69	0.3863	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			693.13350	712.053	15.67	0.6195	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			413.33350	392.953	15.67	0.3805	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,112.42260	1,109.976	15.18	0.6428	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			570.82260	568.376	15.18	0.3572	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,106.90040	1,104.454	15.18	0.6409	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			575.30040	572.854	15.18	0.3591	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,117.96000	1,115.523	15.18	0.6447	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			566.36000	563.923	15.18	0.3553	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31750		1.31890			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33060		1.33450			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34530		1.34920			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37320		1.37320			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			189.00000	175.000		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			89.00000	75.000		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			11.00000	25.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			345.00000	306.000		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			245.00000	206.000		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			145.00000	106.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			292.00000	253.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			192.00000	153.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			392.00000	353.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			532.00000	532.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			432.00000	432.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			632.00000	632.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.36080		1.35570			0.0000	0.00	0	5,270
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.36440		1.35940			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36790		1.36280			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,270</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,270</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.20530		1.20370			0.0000	0.00	0	5,150
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.21170		1.21010			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21830		1.21670			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,150</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,150</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,132.80000		24,245.67000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,504.06000		24,620.97000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.01120		10.04150			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.16030		10.19000			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.30600		10.33600			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.88910		10.88910			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			433.68930	420.715	15.87	0.6172	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			202.18930	219.515	15.87	0.3828	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			427.93250	415.128	15.88	0.6122	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			206.43250	223.928	15.88	0.3878	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			439.49770	426.353	15.86	0.6223	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			197.99770	215.153	15.86	0.3777	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			568.92290	549.166	15.68	0.5932	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			338.92290	348.866	15.68	0.4068	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			563.69280	544.028	15.70	0.5896	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			343.69280	353.728	15.70	0.4104	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			574.19050	554.339	15.67	0.5968	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			334.19050	344.039	15.67	0.4032	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			663.12650	644.392	15.27	0.5868	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			427.12650	438.392	15.27	0.4132	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			658.12870	639.480	15.28	0.5838	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			432.12870	443.480	15.28	0.4162	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			668.15570	649.335	15.26	0.5897	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			422.15570	433.335	15.26	0.4103	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,350.21260	1,349.232	15.17	0.7007	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			461.11260	460.132	15.17	0.2993	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,344.21340	1,343.270	15.18	0.6989	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			465.11340	464.170	15.18	0.3011	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,356.23210	1,355.215	15.17	0.7025	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			457.13210	456.114	15.17	0.2975	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.77900		3.77100			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.73820		3.72990			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.69970		3.69120			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.57250		3.57250			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>18,650</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			122.75040	127.784	14.47	0.5718	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			91.75040	88.784	14.47	0.4282	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			117.24620	122.165	14.44	0.5571	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			96.24620	93.165	14.44	0.4429	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			128.40060	133.550	14.51	0.5863	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			87.40060	84.550	14.51	0.4137	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			280.54420	284.333	14.84	0.7354	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			70.64420	66.133	14.84	0.2646	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			273.45710	276.977	14.80	0.7269	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			73.55710	68.777	14.80	0.2731	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			287.71840	291.769	14.89	0.7437	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			67.81840	63.569	14.89	0.2563	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			209.97830	212.923	15.22	0.5588	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			178.77830	173.223	15.22	0.4412	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			204.87380	207.737	15.21	0.5505	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			183.67380	178.037	15.21	0.4495	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			215.16560	218.192	15.24	0.5670	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			173.96560	168.492	15.24	0.4330	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			319.75030	319.262	15.73	0.5695	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			267.25030	266.762	15.73	0.4305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			314.72650	314.237	15.72	0.5641	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			272.22650	271.737	15.72	0.4359	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			309.75650	309.266	15.71	0.5587	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			277.25650	276.766	15.71	0.4413	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>18,650</b>
ZMW / R On 18/12/2017			Foreign Exchange Future	1.37410	1.36300		0.0000		0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.35550	1.34440		0.0000		0.00	0	0
ZMW / R On 18/06/2018			Foreign Exchange Future	1.33860	1.32750		0.0000		0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.21640	1.21640		0.0000		0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>555,835,328.60</b>	<b>40,599</b>	<b>1,717,207</b>
<b>Total Options</b>									<b>9,100,264.57</b>	<b>55,784</b>	<b>3,289,658</b>
<b>Grand Total:</b>									<b>564,935,593.17</b>	<b>96,383</b>	<b>5,006,865</b>