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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/09/2017 Foreign Exchange Future			13.35850		13.19460			0.0000	1,603,020.00	120	0
\$ / R On 27/09/2017 Foreign Exchange Future			13.39290		13.19460			0.0000	2,959,830.90	221	1,018
\$ / R On 28/09/2017 Foreign Exchange Future			13.39290		13.19460			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.39290		13.19670			0.0000	0.00	0	1,701
\$ / R On 06/10/2017 Foreign Exchange Future			13.40800		13.21160			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.42320		13.22650			0.0000	0.00	0	90
\$ / R On 16/10/2017 Foreign Exchange Future			13.42970		13.23290			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.44490		13.24770			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.45360		13.25620			0.0000	0.00	0	913
\$ / R On 06/11/2017 Foreign Exchange Future			13.47500		13.27720			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.48140		13.28360			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.48990		13.29200			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.49630		13.40600			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.49840		13.30040			0.0000	674,920.00	50	1,443
\$ / R On 28/11/2017 Foreign Exchange Future			13.52180		13.32350			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.52590		13.32760			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.55700		13.35890			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.56320		13.36510			0.0000	382,075,344.00	28,170	845,643
\$ / R On 22/12/2017 Foreign Exchange Future			13.57140		13.37340			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.58180		13.38390			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.59430		13.39610			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Future			13.60880		13.41040			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.65450		13.45540			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.65660		13.45750			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.68150		13.48200			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.68570		13.48610			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.75220		13.55150			0.0000	28,081,992.40	2,042	114,741
\$ / R	On	25/04/2018	Foreign Exchange Future			13.82790		13.62560			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.86050		13.65750			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.86860		13.66540			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.93790		13.73310			0.0000	69,689.50	5	104,600
\$ / R	On	02/07/2018	Foreign Exchange Future			13.96620		13.76090			0.0000	698,310.00	50	555
\$ / R	On	20/07/2018	Foreign Exchange Future			14.00220		13.79630			0.0000	0.00	0	2,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.05000		13.84360			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.11990		13.91250			0.0000	0.00	0	1,530
\$ / R	On	13/11/2018	Foreign Exchange Future			14.23830		14.02870			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.30340		14.09230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.43130		14.21750			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.50060		14.28530			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.68520		14.46590			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.54930		15.31270			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.66390		15.42480			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.78340		15.54180			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>416,163,106.80</b>	<b>30,658</b>	<b>1,352,814</b>
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Put			157.98990	0.000	14.27	0.0000	0.00	0	0
\$ / R	On	26/09/2017	Foreign Exchange Option	13.33	Call			22.58990	28.500	14.27	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			317.21310	118.235	16.47	0.8212	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			11.81310	11.135	16.47	0.1788	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,935.96200	3,737.100	59.87	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			0.56200	0.000	59.87	0.0000	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			75.89840	8.317	17.15	0.1023	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			90.49840	221.217	17.15	0.8977	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Put			302.46030	115.911	15.88	0.7073	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.48	Call			17.06030	28.811	15.88	0.2927	0.00	0	30,000
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			36.47170	3.357	17.71	0.0386	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			213.17170	376.257	17.71	0.9614	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			252.98720	114.655	13.40	0.4848	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			64.58720	122.655	13.40	0.5152	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			543.64740	730.895	16.69	0.9790	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			12.04740	2.895	16.69	0.0210	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			135.06550	256.106	14.30	0.7493	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			123.46550	48.106	14.30	0.2507	0.00	0	20,000
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			196.15450	94.083	13.51	0.3511	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			142.65450	237.283	13.51	0.6489	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			159.25670	73.486	13.13	0.2821	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			192.15670	303.186	13.13	0.7179	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	23/10/2017	Foreign Exchange Option	14.81	Put		1,567.50810	1,371.394	18.01	0.9744	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		5.20810	6.294	18.01	0.0256	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put		790.45000	611.189	15.93	0.8191	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call		38.15000	56.089	15.93	0.1809	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		884.20740	704.073	16.49	0.8295	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		40.40740	57.673	16.49	0.1705	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		418.52510	568.820	12.85	0.8641	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		82.32510	35.220	12.85	0.1359	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		381.42090	243.993	14.04	0.5254	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		137.62090	197.593	14.04	0.4746	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,194.55860	3,997.513	31.96	0.9970	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.75860	1.113	31.96	0.0030	0.00	0	60
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put		254.60540	157.528	13.79	0.3614	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call		261.80540	362.528	13.79	0.6386	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put		315.70510	206.438	14.13	0.4173	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call		239.30510	327.838	14.13	0.5827	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		787.19440	622.491	16.08	0.7200	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		99.19440	132.391	16.08	0.2800	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put		299.25290	241.973	14.34	0.4363	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call		305.25290	338.273	14.34	0.5637	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put		274.77500	181.048	14.12	0.3591	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call		315.17500	419.448	14.12	0.6409	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,417.73410	4,220.434	24.98	0.9948	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		1.23410	2.234	24.98	0.0052	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		450.23530	325.674	15.03	0.4772	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		273.73530	347.474	15.03	0.5228	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call		690.17310	842.485	14.15	0.8460	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put		112.57310	66.585	14.15	0.1540	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put		479.46700	353.520	15.44	0.4889	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call		277.06700	349.420	15.44	0.5111	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put		531.56130	410.739	16.77	0.4742	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call		360.46130	437.739	16.77	0.5258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put		817.10830	672.158	17.82	0.6070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call		252.20830	305.358	17.82	0.3930	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put		692.89840	557.427	17.41	0.5525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call		297.99840	360.627	17.41	0.4475	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call		921.05660	1,077.828	15.51	0.8590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put		115.95660	74.628	15.51	0.1410	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call		505.51510	610.527	16.36	0.6434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put		360.41510	267.327	16.36	0.3566	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call		782.55960	925.806	15.68	0.8063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put		167.45960	112.605	15.68	0.1937	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put		583.43430	458.056	17.01	0.4971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call		348.53430	421.256	17.01	0.5029	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call		1,216.79050	1,393.008	15.20	0.9329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put		51.69050	29.808	15.20	0.0671	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put		350.42910	258.911	16.33	0.3492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call		515.52910	622.111	16.33	0.6508	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call		775.75460	918.126	15.69	0.8033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put		170.65460	114.925	15.69	0.1967	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call		1,251.83760	1,431.316	15.36	0.9367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put		46.73760	28.116	15.36	0.0633	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call		108.79170	130.838	19.94	0.1921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put		1,543.69170	1,367.638	19.94	0.8079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call		132.02060	158.532	19.46	0.2274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put		1,366.92060	1,195.332	19.46	0.7726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put		1,194.60800	1,029.390	18.97	0.7312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call		159.70800	192.590	18.97	0.2688	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		375.68240	280.248	16.41	0.3678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		490.78240	593.448	16.41	0.6322	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		721.42820	583.611	17.50	0.5658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		286.52820	346.811	17.50	0.4342	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put		1,393.24060	1,220.802	19.53	0.7783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call		128.34060	154.002	19.53	0.2217	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,190.04810	2,002.294	21.34	0.8963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		55.14810	65.494	21.34	0.1037	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		326.14250	238.572	16.25	0.3307	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		541.24250	651.772	16.25	0.6693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		567.93610	682.431	16.17	0.6877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		302.83610	219.232	16.17	0.3123	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		257.20730	311.405	17.78	0.3992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		802.10730	658.205	17.78	0.6008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		525.69780	633.857	16.29	0.6582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		340.59780	250.657	16.29	0.3418	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		510.50280	616.300	16.34	0.6471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		355.40280	263.100	16.34	0.3529	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		316.05330	382.332	17.26	0.4678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		650.95330	519.132	17.26	0.5322	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,047.78260	1,214.024	15.37	0.8961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		82.68260	50.824	15.37	0.1039	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		423.26110	513.401	16.65	0.5762	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		458.16110	350.201	16.65	0.4238	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		519.09870	401.694	16.81	0.4608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		384.19870	464.894	16.81	0.5392	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		853.48360	1,004.409	15.59	0.8352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		138.38360	91.209	15.59	0.1648	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,825.07320	1,643.140	20.59	0.8534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		80.17320	96.340	20.59	0.1466	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,834.29570	1,652.181	20.61	0.8547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		79.39570	95.381	20.61	0.1453	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,208.08910	1,383.844	15.21	0.9313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		52.98910	30.644	15.21	0.0687	0.00	0	18,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,636.40120	1,828.871	16.99	0.9650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		21.30120	15.671	16.99	0.0350	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		624.28300	746.740	16.01	0.7237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		259.18300	183.540	16.01	0.2763	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		967.62350	1,128.092	15.46	0.8737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		102.52350	64.892	15.46	0.1263	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		557.14180	670.048	16.20	0.6804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		312.04180	226.848	16.20	0.3196	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,812.23380	3,616.916	23.24	0.9809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		7.33380	10.116	23.24	0.0191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,900.53040	2,709.371	22.78	0.9456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		25.63040	32.571	22.78	0.0544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,724.18360	1,544.387	20.37	0.8384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		89.28360	107.587	20.37	0.1616	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		203.39610	246.074	18.37	0.3300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		988.29610	832.874	18.37	0.6700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,395.60140	1,585.513	15.99	0.9499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		30.50140	22.313	15.99	0.0501	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		500.56580	604.793	16.37	0.6397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		365.46580	271.593	16.37	0.3603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,772.65320	3,577.452	23.22	0.9800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		7.75320	10.652	23.22	0.0200	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		197.54270	238.943	18.44	0.3221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,012.44270	855.743	18.44	0.6779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,841.93360	3,646.531	23.25	0.9815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		7.03360	9.731	23.25	0.0185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		145.14940	174.686	19.22	0.2473	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,280.04940	1,111.486	19.22	0.7527	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,696.81060	4,499.695	23.45	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1.91060	2.895	23.45	0.0061	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		215.64780	260.988	18.22	0.3464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		940.54780	787.788	18.22	0.6536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,881.55150	3,686.040	23.27	0.9824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		6.65150	9.240	23.27	0.0176	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		141.06760	169.663	19.29	0.2411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,305.96760	1,136.464	19.29	0.7589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,466.76910	3,272.638	23.07	0.9714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		11.86910	15.838	23.07	0.0286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,201.96310	3,009.061	22.94	0.9612	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		17.06310	22.261	22.94	0.0388	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		444.13310	539.101	16.57	0.5949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		429.03310	325.901	16.57	0.4051	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		235.47860	285.091	18.00	0.3720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		870.37860	721.891	18.00	0.6280	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		6.20170	8.661	23.30	0.0166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,931.10170	3,735.461	23.30	0.9834	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	16.00	Call			34.84540	40.622	22.31	0.0668	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,669.74540	2,477.422	22.31	0.9332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			431.50100	523.564	16.62	0.5837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			446.40100	340.364	16.62	0.4163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			6.11520	8.549	23.30	0.0164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,941.01520	3,745.349	23.30	0.9836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			6.03000	8.439	23.31	0.0162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,950.93000	3,755.239	23.31	0.9838	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			531.20890	416.997	17.14	0.4582	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			404.60890	488.397	17.14	0.5418	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,648.94130	4,452.198	23.27	0.9926	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			2.34130	3.598	23.27	0.0074	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			624.65480	505.437	17.46	0.5020	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			368.55480	447.237	17.46	0.4980	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			498.03010	395.882	16.96	0.4277	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			464.13010	560.182	16.96	0.5723	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,508.16610	1,341.295	19.70	0.7629	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			158.56610	190.095	19.70	0.2371	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,612.59970	1,443.591	19.97	0.7824	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			142.99970	172.391	19.97	0.2176	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			593.03060	705.365	16.50	0.6513	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			382.63060	296.565	16.50	0.3487	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			626.75540	733.523	16.38	0.6345	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			441.35540	349.023	16.38	0.3655	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			636.51700	744.569	16.35	0.6406	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			431.11700	340.069	16.35	0.3594	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			456.94880	362.697	16.43	0.3745	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			612.34880	717.197	16.43	0.6255	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			566.34980	664.901	16.59	0.5953	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			510.94980	410.401	16.59	0.4047	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,906.35510	1,733.397	20.15	0.8019	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			143.85510	169.997	20.15	0.1981	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			382.98120	298.379	16.19	0.3291	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			690.48120	804.979	16.19	0.6709	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,177.55810	1,999.104	20.65	0.8376	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			115.05810	135.704	20.65	0.1624	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,054.57240	1,207.924	15.57	0.8278	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			167.07240	121.324	15.57	0.1722	0.00	0	242
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,054.96360	911.445	17.95	0.6099	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			336.96360	392.945	17.95	0.3901	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,041.13350	898.209	17.89	0.6034	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			347.23350	403.909	17.89	0.3966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			184.75370	136.719	15.25	0.1686	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,639.34390	1,818.070	15.48	0.9080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			87.84390	65.870	15.48	0.0920	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,584.15000	2,402.878	20.60	0.8397	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	14.91	Call			268.79790	305.392	18.91	0.2899	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,794.76370	1,628.628	19.29	0.7390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			236.26370	270.828	19.29	0.2610	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			772.18460	879.077	16.00	0.6525	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			470.68460	376.877	16.00	0.3475	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			866.87410	983.936	15.72	0.6996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			747.50990	851.640	16.08	0.6394	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			906.22170	1,028.537	15.64	0.7173	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			354.72170	276.337	15.64	0.2827	0.00	0	113,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,356.44020	2,178.671	20.24	0.8161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			157.94020	180.872	20.24	0.1839	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,627.29790	1,463.192	18.91	0.7101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,097.64890	1,924.768	19.82	0.7844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			189.14890	216.968	19.82	0.2156	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			709.46240	809.240	16.20	0.6184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			537.96240	437.040	16.20	0.3816	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			496.00990	399.440	16.08	0.3606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,028.28040	3,832.943	23.47	0.9206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			70.27370	75.711	23.43	0.0800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,008.77370	3,813.511	23.43	0.9200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			214.66010	246.443	19.53	0.2407	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			922.28000	789.408	17.23	0.5361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			473.78000	541.608	17.23	0.4639	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			70.02700	75.426	23.45	0.0797	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,018.52700	3,823.227	23.45	0.9203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			69.78040	75.143	23.47	0.0794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			123.28170	140.764	20.84	0.1470	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,311.01590	1,468.541	15.17	0.8510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			159.51590	116.341	15.17	0.1490	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,702.09680	1,537.039	19.08	0.7235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			253.59680	289.238	19.08	0.2765	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,923.16010	1,754.243	19.53	0.7593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			860.72840	731.756	17.07	0.5151	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			421.77790	482.345	17.55	0.4238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,050.27790	910.145	17.55	0.5762	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			604.11860	496.847	16.39	0.4129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			655.61860	749.047	16.39	0.5871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,731.78170	2,548.564	20.84	0.8530	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			135.65000	155.078	20.60	0.1603	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,132.96020	1,959.347	19.88	0.7891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			184.46020	211.547	19.88	0.2109	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			700.22150	798.928	16.23	0.6131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			548.72150	446.728	16.23	0.3869	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			502.22840	573.956	17.07	0.4849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			385.37410	301.736	15.72	0.3004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,236.25370	1,388.919	15.25	0.8314	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	25/04/2018	Foreign Exchange Option	15.00	Put			1,700.62840	1,538.230	18.85	0.6901	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			326.22840	366.130	18.85	0.3099	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,392.13630	2,216.801	20.04	0.7890	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			207.73630	234.701	20.04	0.2110	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,230.19180	1,087.313	17.75	0.5804	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			487.69180	547.813	17.75	0.4196	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,158.27280	1,019.093	17.57	0.5593	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			523.67280	587.693	17.57	0.4407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,872.90380	2,692.786	20.43	0.7996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			226.00380	250.686	20.43	0.2004	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,786.11350	1,626.156	18.75	0.6648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			409.21350	454.056	18.75	0.3352	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			836.17650	930.734	16.50	0.5886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			743.07650	632.834	16.50	0.4114	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,122.67400	1,250.620	15.74	0.7115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			439.57400	362.720	15.74	0.2885	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,479.59000	1,631.967	15.30	0.8160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			246.49000	194.067	15.30	0.1840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,751.61960	2,955.438	14.69	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.51960	17.538	14.69	0.0254	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,152.25390	1,282.467	15.70	0.7216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			419.15390	344.567	15.70	0.2784	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,859.15210	2,033.956	14.90	0.8930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			126.05210	96.056	14.90	0.1070	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,176.33320	1,308.358	15.67	0.7296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			403.23320	330.458	15.67	0.2704	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,810.54860	1,649.901	18.80	0.6687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			403.64860	447.801	18.80	0.3313	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,308.78840	1,450.244	15.50	0.7705	4,350.73	3	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			325.68840	262.344	15.50	0.2295	787.03	3	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,106.19160	1,940.405	19.32	0.7132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			339.29160	378.304	19.32	0.2868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			811.37960	903.341	16.59	0.5763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			778.27960	665.441	16.59	0.4237	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			991.44650	1,101.552	15.98	0.6599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			558.34650	463.652	15.98	0.3401	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,547.21190	1,394.774	18.27	0.6225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			470.31190	522.674	18.27	0.3775	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,287.18130	2,478.204	14.51	0.9471	7,434.61	3	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			54.08130	40.304	14.51	0.0529	120.91	3	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			146.71570	156.429	22.60	0.1268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,103.61570	3,908.528	22.60	0.8732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,999.71000	2,817.525	20.61	0.8106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			212.81000	235.425	20.61	0.1894	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,469.95020	1,320.291	18.11	0.6072	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			493.05020	548.191	18.11	0.3928	0.00	0	50



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	17.70	Call			146.30630	155.966	22.62	0.1264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,113.20630	3,918.066	22.62	0.8736	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			145.89670	155.503	22.64	0.1261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,122.79670	3,927.603	22.64	0.8739	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			957.63320	834.794	17.00	0.4730	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			738.53320	820.994	17.00	0.5270	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			853.94480	739.248	16.74	0.4318	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			850.24480	941.448	16.74	0.5682	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,408.91950	1,267.597	17.84	0.5612	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			632.51950	697.597	17.84	0.4388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,476.46690	1,616.725	15.69	0.7535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			413.96690	346.825	15.69	0.2465	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,935.16190	3,144.390	14.03	0.9693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			22.66190	24.490	14.03	0.0307	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,801.94560	1,649.587	18.47	0.6146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			574.44560	629.487	18.47	0.3854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,709.08360	1,854.491	15.20	0.8123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			296.58360	234.591	15.20	0.1877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,618.44790	2,448.335	19.71	0.7222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			390.94790	428.235	19.71	0.2778	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,474.18320	2,306.875	19.51	0.7063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			416.68320	456.775	19.51	0.2937	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,533.34280	2,364.851	19.60	0.7130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			405.84280	444.751	19.60	0.2870	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,408.40180	1,544.314	15.77	0.7351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			455.90180	384.414	15.77	0.2649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			643.12450	705.522	18.07	0.4234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,580.62450	1,435.622	18.07	0.5766	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,606.42040	1,752.229	15.48	0.7868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			343.92040	282.329	15.48	0.2132	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,633.36700	1,778.983	15.41	0.7937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			330.86700	269.083	15.41	0.2063	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			640.59570	702.726	18.08	0.4220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,588.09570	1,442.826	18.08	0.5780	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			638.07870	699.943	18.10	0.4206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,595.57870	1,450.043	18.10	0.5794	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,599.97540	1,459.944	18.20	0.5493	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			768.67540	838.244	18.20	0.4507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			776.90090	844.366	18.54	0.4366	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,774.60090	1,630.966	18.54	0.5634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			782.07040	850.006	18.52	0.4390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,759.77040	1,616.606	18.52	0.5610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			779.48030	847.180	18.53	0.4378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,767.18030	1,623.780	18.53	0.5622	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,787.72900	1,648.995	18.62	0.5388	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			905.22900	980.294	18.62	0.4612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			912.43510	986.105	18.88	0.4491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,957.13510	1,815.505	18.88	0.5509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			917.65990	991.767	18.86	0.4512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,942.35990	1,801.167	18.86	0.5488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			915.04280	988.935	18.87	0.4501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,949.74280	1,808.335	18.87	0.5499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,407.65610	1,509.879	17.85	0.5819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,321.75610	1,204.679	17.85	0.4181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,415.02040	1,517.812	17.82	0.5842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,309.12040	1,192.612	17.82	0.4158	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,411.32830	1,513.839	17.83	0.5830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,315.42830	1,198.639	17.83	0.4170	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,978.78180	2,101.450	18.96	0.5930	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,836.08180	1,722.150	18.96	0.4070	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,974.99760	2,097.498	18.97	0.5922	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,842.29760	1,728.198	18.97	0.4078	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,982.58480	2,105.402	18.96	0.5938	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,829.88480	1,716.102	18.96	0.4062	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,958.74470	1,844.327	19.14	0.4129	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,013.54470	2,138.227	19.14	0.5871	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,131.52810	2,260.528	19.16	0.5977	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,949.72810	1,837.128	19.16	0.4023	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,139.11950	2,268.538	19.15	0.5992	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,937.31950	1,825.138	19.15	0.4008	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,135.31970	2,264.529	19.15	0.5985	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,943.51970	1,831.129	19.15	0.4015	0.00	0	0
<b>Total \$ / R Option</b>												<b>12,693.29</b>	<b>12</b>	<b>2,912,806</b>
<b>Total \$ / R</b>												<b>416,175,800.09</b>	<b>30,670</b>	<b>4,265,620</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.56320		13.36510			0.0000	203,448.00	15	551
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.75220		13.55150			0.0000	0.00	0	7
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.93790		13.73310			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.11990		13.91250			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.68520		14.46590			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>203,448.00</b>	<b>15</b>	<b>730</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			30,093.48310	36,415.963	17.38	0.4508	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			68,583.48310	55,095.963	17.38	0.5492	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			29,799.84410	36,062.645	17.41	0.4475	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			69,289.84410	55,742.645	17.41	0.5525	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			30,390.21950	36,772.830	17.36	0.4542	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			67,880.21950	54,452.830	17.36	0.5458	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			56,811.95990	64,893.175	16.73	0.5311	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			73,661.95990	61,673.175	16.73	0.4689	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			56,444.33830	64,468.326	16.75	0.5286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			74,294.33830	62,248.326	16.75	0.4714	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			57,181.57470	65,320.595	16.72	0.5336	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			73,031.57470	61,100.595	16.72	0.4664	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			72,297.20810	80,554.625	16.94	0.5303	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			91,987.20810	79,764.625	16.94	0.4697	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			71,936.22070	80,154.177	16.95	0.5284	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			92,626.22070	80,364.177	16.95	0.4716	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			72,660.55570	80,956.634	16.92	0.5323	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			91,350.55570	79,166.634	16.92	0.4677	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			90,271.59130	99,105.875	16.98	0.5502	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			101,021.59130	89,115.875	16.98	0.4498	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			91,028.88370	99,919.563	16.95	0.5536	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			99,778.88370	87,929.563	16.95	0.4464	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			90,649.40150	99,511.827	16.97	0.5519	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			100,399.40150	88,521.827	16.97	0.4481	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			141,132.82750	151,383.913	17.83	0.5830	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			131,542.82750	119,863.913	17.83	0.4170	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			140,765.61090	150,987.912	17.85	0.5819	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			132,175.61090	120,467.912	17.85	0.4181	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			141,502.03950	151,781.219	17.82	0.5842	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			130,912.03950	119,261.219	17.82	0.4158	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>203,448.00</b>	<b>15</b>	<b>730</b>
£ / R	On	03/10/2017	Foreign Exchange Future			17.98690	17.88700		0.0000		0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Future			18.08530	17.98300		0.0000		0.00	0	43	
£ / R	On	18/12/2017	Foreign Exchange Future			18.24530	18.14290		0.0000		9,086,159.40	498	198,626	
£ / R	On	19/03/2018	Foreign Exchange Future			18.55230	18.44740		0.0000		0.00	0	1,420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.85350	18.74450		0.0000		0.00	0	3,383	
£ / R	On	17/09/2018	Foreign Exchange Future			19.14890	19.03830		0.0000		0.00	0	1,665	
£ / R	On	14/06/2019	Foreign Exchange Future			19.81770	19.70090		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>9,086,159.40</b>	<b>498</b>	<b>205,137</b>
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Put		119.37360	63.649	15.60	0.2661	0.00	0	1,000	
£ / R	On	03/10/2017	Foreign Exchange Option	17.75	Call		256.37360	300.549	15.60	0.7339	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Put		60.15500	42.185	15.04	0.1031	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Call		964.31110	1,048.303	15.01	0.8951	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.08	Put		61.31110	43.003	15.01	0.1049	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Call		955.48880	1,039.136	14.98	0.8932	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.09	Put		62.48880	43.836	14.98	0.1068	0.00	0	0	
£ / R	On	31/10/2017	Foreign Exchange Option	17.07	Call		973.15500	1,057.485	15.04	0.8969	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call		597.61110	642.082	17.87	0.5286	0.00	0	400	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put		1,842.82820	1,753.117	20.07	0.7900	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call		185.72820	198.417	20.07	0.2100	0.00	0	800	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,010.95570	6,909.463	26.49	0.9934	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.81770	4.718	26.49	0.0066	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,020.91770	6,919.418	26.49	0.9934	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.89410	4.810	26.49	0.0067	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,000.99410	6,899.510	26.49	0.9933	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			654.71110	596.782	17.87	0.4714	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.85570	4.764	26.49	0.0066	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,592.77640	1,667.979	16.87	0.7590	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			355.37640	325.679	16.87	0.2410	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,087.42520	2,004.140	19.16	0.7104	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			394.82520	416.440	19.16	0.2896	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,585.77860	1,660.799	16.87	0.7575	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			358.37860	328.499	16.87	0.2425	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,578.79400	1,653.635	16.87	0.7559	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			361.39400	331.335	16.87	0.2441	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,743.70580	1,822.623	16.85	0.7908	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			296.30580	270.323	16.85	0.2092	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,528.40890	1,589.391	16.84	0.6662	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			693.90890	645.891	16.84	0.3338	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,539.58690	1,601.242	16.83	0.6691	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			685.08690	637.742	16.83	0.3309	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,533.98990	1,595.151	16.83	0.6677	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			689.48990	641.651	16.83	0.3323	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,692.98120	1,750.371	16.90	0.6461	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			894.68120	841.471	16.90	0.3539	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,687.74300	1,744.977	16.91	0.6448	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			899.44300	846.077	16.91	0.3552	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,682.51860	1,739.596	16.92	0.6436	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			904.21860	850.696	16.92	0.3564	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,292.90560	2,361.313	16.93	0.6525	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,212.00560	1,163.613	16.93	0.3475	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,287.59670	2,355.871	16.93	0.6516	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,216.69670	1,168.171	16.93	0.3484	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,282.28810	2,350.440	16.93	0.6507	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,221.38810	1,172.740	16.93	0.3493	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>9,086,159.40</b>	<b>498</b>	<b>208,337</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12127		0.11990			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12360		0.12220			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12592		0.12448			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13459		0.13459			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,035.45480	1,169.502	16.03	0.9057	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			45.75480	42.202	16.03	0.0943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			413.56800	482.319	18.11	0.5657	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			423.86800	355.019	18.11	0.4343	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			149.85530	172.162	20.51	0.2541	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,160.15530	1,044.861	20.51	0.7459	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			755.90230	819.967	18.60	0.6157	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			536.30230	460.067	18.60	0.3843	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			412.17420	434.702	20.33	0.3861	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,192.57420	1,074.802	20.33	0.6139	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,348.07720	1,474.150	16.94	0.8543	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			128.47720	114.250	16.94	0.1457	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			666.18730	683.827	20.09	0.4599	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,217.78730	1,091.427	20.09	0.5401	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			484.86930	418.960	21.37	0.3117	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,036.46930	1,826.560	21.37	0.6883	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,043.90170	1,104.894	18.51	0.6496	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			595.50170	512.494	18.51	0.3504	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,621.48080	1,588.570	19.54	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,162.38080	1,129.470	19.54	0.3961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,258.28790	1,229.471	20.76	0.4964	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,799.18790	1,770.371	20.76	0.5036	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,041.37070	2,024.168	17.35	0.7319	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			582.27070	565.068	17.35	0.2681	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			15.76050		15.80310			0.0000	0.00	0	800
€ / R	On	03/10/2017	Foreign Exchange Future			15.77550		15.82230			0.0000	0.00	0	10,000
€ / R	On	27/10/2017	Foreign Exchange Future			15.85740		15.90360			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			15.92150		15.91600			0.0000	334,351.50	21	21
€ / R	On	28/11/2017	Foreign Exchange Future			15.96500		16.01110			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.03140		16.07860			0.0000	9,362,337.60	584	93,172
€ / R	On	27/12/2017	Foreign Exchange Future			16.06140		16.10900			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.18490		16.23260			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.34480		16.39310			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.65820		16.70510			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			16.97270		17.02050			0.0000	86,357,097.60	5,088	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.01040		18.06120			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>96,053,786.70</b>	<b>5,693</b>	<b>123,810</b>
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			2.73250	0.577	23.44	0.0089	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			495.83250	451.077	23.44	0.9911	0.00	0	0
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Put			198.53800	216.701	13.29	0.7104	0.00	0	10,000
€ / R	On	03/10/2017	Foreign Exchange Option	15.94	Call			80.83800	52.201	13.29	0.2896	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			61.03670	77.270	12.85	0.2220	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			544.63670	514.670	12.85	0.7780	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			0.00000	317.434	13.75	0.4842	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			0.00000	328.934	13.75	0.5158	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			163.83890	172.301	13.59	0.2944	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			664.93890	627.301	13.59	0.7056	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			524.28540	490.646	15.59	0.5253	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			445.68540	459.246	15.59	0.4747	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			438.88220	409.419	15.96	0.4604	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			560.28220	578.019	15.96	0.5396	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			625.25520	588.769	15.33	0.5931	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			346.65520	357.369	15.33	0.4069	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			740.23020	701.132	15.06	0.6612	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			261.63020	269.732	15.06	0.3388	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,966.67750	1,917.478	14.88	0.9652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			18.07750	16.078	14.88	0.0348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			779.34320	802.137	16.63	0.6355	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			327.94320	303.537	16.63	0.3645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			308.16000	284.775	16.77	0.3461	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			829.56000	853.376	16.77	0.6539	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.24290	6.739	25.61	0.0105	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,339.64290	5,385.339	25.61	0.9895	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,094.55320	2,045.598	15.44	0.9698	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			15.95320	14.198	15.44	0.0302	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			79.04820	69.388	19.17	0.1032	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,070.44820	2,107.988	19.17	0.8968	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			80.69460	70.902	19.15	0.1051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,052.09460	2,089.502	19.15	0.8949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			682.68250	703.374	16.34	0.5967	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			371.28250	344.774	16.34	0.4033	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			79.86650	70.141	19.16	0.1041	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,061.26650	2,098.741	19.16	0.8959	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			285.40990	299.116	15.40	0.3449	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			774.40990	740.516	15.40	0.6551	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			391.39080	407.085	15.40	0.3781	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			823.99080	791.985	15.40	0.6219	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			139.51900	144.261	14.57	0.1594	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,664.54500	1,621.055	14.57	0.8389	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			141.44500	146.255	14.57	0.1611	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			137.61210	142.286	14.56	0.1577	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			51.47800	52.268	15.42	0.0658	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,444.57800	2,397.068	15.42	0.9342	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,522.58310	1,480.416	14.66	0.8067	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			179.48310	185.616	14.66	0.1933	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,672.61900	1,629.061	14.57	0.8406	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,484.32140	1,442.553	14.69	0.7973	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			191.22140	197.753	14.69	0.2027	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			782.06850	805.701	16.05	0.5119	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			675.16850	650.501	16.05	0.4881	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,680.71210	1,637.086	14.56	0.8423	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,561.12350	1,525.291	15.01	0.7349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			356.02350	367.091	15.01	0.2651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,004.13450	2,959.945	14.71	0.9445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			49.03450	51.746	14.71	0.0555	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,567.93870	1,532.033	15.00	0.7365	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			352.83870	363.833	15.00	0.2635	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,737.11670	1,699.476	14.91	0.7760	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			282.01670	291.276	14.91	0.2240	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,048.70870	4,091.378	21.13	0.8591	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			203.80870	199.578	21.13	0.1409	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,554.32240	1,518.564	15.01	0.7332	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			359.22240	370.364	15.01	0.2668	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,048.12090	1,026.273	16.37	0.5109	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,147.62090	1,173.573	16.37	0.4891	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,055.91360	1,033.924	16.35	0.5138	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,135.41360	1,161.224	16.35	0.4862	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,052.00990	1,030.092	16.36	0.5123	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,141.50990	1,167.392	16.36	0.4877	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			931.44350	947.656	15.96	0.3371	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,127.46850	2,092.933	15.97	0.6618	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			936.26850	952.533	15.97	0.3382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,122.30620	2,087.830	15.98	0.6607	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			941.10620	957.430	15.98	0.3393	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,132.64350	2,098.056	15.96	0.6629	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>428,652</b>
<b>Total € / R</b>												<b>96,053,786.70</b>	<b>5,693</b>	<b>552,462</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.66670		10.65400			0.0000	32,000.10	3	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.68030		10.66780			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.80520		10.79230			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.94130		10.92610			0.0000	0.00	0	1,512
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.07290		11.05710			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.47410		11.45350			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>32,000.10</b>	<b>3</b>	<b>11,758</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			62.03530	58.588	19.01	0.1265	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,288.03530	1,271.888	19.01	0.8735	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			63.95300	60.502	18.98	0.1300	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,269.95300	1,253.802	18.98	0.8700	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			62.98770	59.538	19.00	0.1283	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,278.98770	1,262.838	19.00	0.8717	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			770.49810	775.708	15.93	0.8059	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			102.69810	95.408	15.93	0.1941	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			762.76960	767.895	15.93	0.8024	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			104.96960	97.595	15.93	0.1976	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			778.26320	783.557	15.93	0.8093	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			100.46320	93.257	15.93	0.1907	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			166.84090	153.755	15.55	0.2192	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			951.72980	951.451	15.55	0.7780	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			169.42980	156.250	15.55	0.2220	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			966.57860	966.489	15.56	0.7835	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			164.27860	151.289	15.56	0.2165	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			959.14090	958.955	15.55	0.7808	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			784.55860	789.265	14.83	0.6513	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			358.45860	347.965	14.83	0.3487	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			778.91990	783.569	14.84	0.6485	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			362.81990	352.269	14.84	0.3515	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			790.22450	794.989	14.83	0.6542	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			354.12450	343.688	14.83	0.3458	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			619.84670	627.203	14.89	0.5178	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			682.74670	674.303	14.89	0.4822	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			615.83940	623.141	14.90	0.5154	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			688.73940	680.241	14.90	0.4846	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			623.88280	631.284	14.88	0.5202	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			676.78280	668.384	14.88	0.4798	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			650.62210	640.727	14.46	0.3791	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,094.04310	1,104.839	14.45	0.6246	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			640.54310	630.739	14.45	0.3754	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,089.07530	1,099.823	14.46	0.6228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			645.57530	635.723	14.46	0.3772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,084.12210	1,094.827	14.46	0.6209	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>32,000.10</b>	<b>3</b>	<b>11,758</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.95270		10.87640			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.10760		11.02970			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.25580		11.17540			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			505.09170	552.108	14.77	0.7192	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			168.69170	139.409	14.77	0.2808	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			498.83290	545.419	14.79	0.7145	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			172.43290	142.719	14.79	0.2855	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			511.40230	558.849	14.76	0.7239	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			165.00230	136.149	14.76	0.2761	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,063.25030	1,123.168	14.16	0.8536	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			103.55030	85.568	14.16	0.1464	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,055.24120	1,114.907	14.16	0.8512	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			105.54120	87.307	14.16	0.1488	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,071.28730	1,131.454	14.16	0.8559	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			101.58730	83.855	14.16	0.1441	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			743.45150	785.510	14.40	0.6492	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			388.05150	349.710	14.40	0.3508	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			738.15030	779.922	14.41	0.6463	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			392.75030	354.122	14.41	0.3537	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			748.78390	791.127	14.39	0.6521	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			383.38390	345.327	14.39	0.3479	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			14.04690		13.87540			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.33800		14.16250			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.62710		14.44580			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			393.30420	461.302	16.96	0.5221	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			547.90420	444.402	16.96	0.4779	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			389.51470	456.779	16.97	0.5186	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			554.11470	449.879	16.97	0.4814	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			397.12890	465.857	16.95	0.5256	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			541.72890	438.957	16.95	0.4744	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			670.64500	755.553	16.76	0.5682	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			658.14500	567.553	16.76	0.4318	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			666.41310	750.871	16.78	0.5658	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			663.91310	572.871	16.78	0.4342	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			674.96810	760.256	16.75	0.5707	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			652.46810	562.256	16.75	0.4293	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			797.68890	885.131	16.88	0.5471	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			881.88890	788.031	16.88	0.4529	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			793.75490	880.870	16.89	0.5452	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			887.95490	793.770	16.89	0.4548	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			789.83980	876.634	16.90	0.5433	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			894.03980	799.534	16.90	0.4567	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,812.42530	1,814.249	16.08	0.6577	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			849.02530	850.849	16.08	0.3423	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,807.36670	1,809.137	16.09	0.6565	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			853.96670	855.737	16.09	0.3435	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,817.50610	1,819.375	16.07	0.6589	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			844.10610	845.974	16.07	0.3411	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03300		2.02380			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04970		2.04100			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.06600		2.05710			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			1,128.50910	1,187.334	16.24	0.7400	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			290.50910	257.335	16.24	0.2600	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,062.21890	1,116.938	16.24	0.7181	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			324.21890	286.938	16.24	0.2819	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			998.39940	1,052.036	16.33	0.6945	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			360.39940	322.037	16.33	0.3055	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			465.25350	431.218	15.88	0.2890	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,610.26250	1,666.960	15.90	0.7422	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			400.26250	369.960	15.90	0.2578	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,541.91760	1,596.768	15.89	0.7268	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			431.91760	399.768	15.89	0.2732	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,475.25350	1,528.218	15.88	0.7110	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,325.98790	1,365.802	16.15	0.5919	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			954.98790	905.802	16.15	0.4081	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,278.54480	1,316.922	16.21	0.5778	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,007.54480	956.922	16.21	0.4222	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,374.90910	1,416.188	16.09	0.6060	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			903.90910	856.188	16.09	0.3940	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,159.83400	2,151.732	16.61	0.6106	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,403.83400	1,395.732	16.61	0.3894	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,112.33020	2,103.820	16.65	0.6017	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,456.33020	1,447.820	16.65	0.3983	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,208.30620	2,200.612	16.57	0.6196	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,352.30620	1,344.612	16.57	0.3804	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			2.16330		2.16930			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.20590		2.21220			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.24930		2.25530			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	2.02	Call			1,656.80650	1,603.032	16.35	0.8207	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			163.80650	170.032	16.35	0.1793	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,819.69720	1,764.576	16.28	0.8532	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			126.69720	131.576	16.28	0.1468	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,737.37090	1,682.896	16.31	0.8374	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			144.37090	149.896	16.31	0.1626	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,195.54150	1,150.947	16.83	0.5635	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			873.54150	891.947	16.83	0.4365	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,148.46550	1,104.934	16.91	0.5479	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			926.46550	945.934	16.91	0.4521	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,244.25040	1,198.603	16.75	0.5791	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			822.25040	839.603	16.75	0.4209	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,153.72410	1,166.061	16.57	0.4476	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,498.32290	1,449.197	16.41	0.5777	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,045.32290	1,056.197	16.41	0.4223	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,451.85780	1,403.458	16.49	0.5650	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,098.85780	1,110.458	16.49	0.4350	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,406.72410	1,359.061	16.57	0.5524	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,842.09900	3,837.588	16.47	0.7632	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			825.09900	820.588	16.47	0.2368	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,773.54690	3,769.047	16.47	0.7565	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			856.54690	852.047	16.47	0.2435	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,911.40440	3,906.886	16.47	0.7699	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			794.40440	789.886	16.47	0.2301	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			1.73990		1.71550			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76770		1.74290			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79440		1.76870			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			370.14480	449.697	17.62	0.4356	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			915.14480	750.696	17.62	0.5644	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			342.17390	416.413	17.79	0.4106	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			987.17390	817.413	17.79	0.5894	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			400.29190	485.462	17.44	0.4616	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			845.29190	686.462	17.44	0.5384	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			824.68630	938.384	16.41	0.5777	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			795.68630	661.384	16.41	0.4223	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			782.65970	890.675	16.50	0.5578	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			853.65970	713.675	16.50	0.4422	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			868.71080	988.200	16.31	0.5978	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			739.71080	611.200	16.31	0.4022	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,056.35520	1,175.397	16.47	0.5824	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			969.35520	831.397	16.47	0.4176	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,015.08120	1,129.911	16.57	0.5665	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,028.08120	885.911	16.57	0.4335	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,099.25490	1,222.603	16.36	0.5985	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			912.25490	778.603	16.36	0.4015	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,243.01570	2,219.820	16.83	0.6507	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,129.01570	1,105.820	16.83	0.3493	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,342.87660	2,322.294	16.69	0.6702	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,028.87660	1,008.294	16.69	0.3298	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,292.36560	2,270.475	16.76	0.6604	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,078.36560	1,056.475	16.76	0.3396	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.12860		0.12670			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12860		0.12690			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12830		0.12650			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			1.72120		1.72400			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74900		1.75200			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77710		1.77990			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			9.72770		9.79270			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.84950		9.91500			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.96950		10.03430			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			315.39650	281.373	17.27	0.4756	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			332.69650	363.673	17.27	0.5244	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			311.10760	277.411	17.29	0.4708	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			338.40760	369.711	17.29	0.5292	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			319.73260	285.382	17.25	0.4805	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			327.03260	357.682	17.25	0.5195	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			712.88630	664.079	16.40	0.6636	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			247.88630	264.580	16.40	0.3364	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			706.71490	658.137	16.41	0.6601	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			251.71490	268.637	16.41	0.3399	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			719.09420	670.062	16.39	0.6671	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			244.09420	260.562	16.39	0.3329	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			631.23900	592.149	15.60	0.5655	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			436.93900	462.649	15.60	0.4345	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			626.26220	587.359	15.61	0.5624	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			441.96220	467.859	15.61	0.4376	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			636.24390	596.971	15.59	0.5685	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			431.94390	457.471	15.59	0.4315	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,101.78030	1,101.612	15.09	0.6435	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			560.18030	560.012	15.09	0.3565	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,096.23800	1,096.121	15.09	0.6416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			564.63800	564.521	15.09	0.3584	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,107.33800	1,107.130	15.09	0.6454	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			555.73800	555.530	15.09	0.3546	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			1.32070		1.31100			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33430		1.32350			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34930		1.33730			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			110.00000	207.000		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			10.00000	107.000		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	7.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			90.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			235.00000	343.000		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			135.00000	243.000		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			35.00000	143.000		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			173.00000	293.000		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			73.00000	193.000		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			273.00000	393.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			532.00000	532.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			432.00000	432.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			632.00000	632.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On	18/12/2017	Foreign Exchange Future			1.34520		1.35750				0.0000	0.00	0	5,270
QUANTO £On	19/03/2018	Foreign Exchange Future			1.34900		1.36130				0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.35270		1.36490				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			1.18200		1.20300				0.0000	0.00	0	5,150
QUANTO €On	19/03/2018	Foreign Exchange Future			1.18850		1.20970				0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.19520		1.21640				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		24,041.08000		23,969.86000				0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future		24,421.74000		24,351.47000				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		10.00620		9.95020				0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future		10.15740		10.10120				0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future		10.30770		10.24890				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		369.26090	399.618	15.45	0.6201		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put		229.06090	203.418	15.45	0.3799		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call		363.91840	393.973	15.46	0.6147		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put		233.71840	207.773	15.46	0.3853		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call		374.66060	405.318	15.43	0.6254		0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put		224.46060	199.118	15.43	0.3746		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call		496.18260	523.148	15.06	0.5951		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		354.98260	325.748	15.06	0.4049		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		491.19850	517.966	15.07	0.5913		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		359.99850	330.566	15.07	0.4087		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		501.20310	528.369	15.05	0.5989		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		350.00310	320.969	15.05	0.4011		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		596.58560	624.358	14.82	0.5887		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		447.68560	416.658	14.82	0.4113		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		591.79420	619.394	14.84	0.5857		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			452.89420	421.694	14.84	0.4143	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			601.40560	629.354	14.81	0.5918	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			442.50560	411.654	14.81	0.4082	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,339.22830	1,338.016	15.02	0.7024	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			450.12830	448.916	15.02	0.2976	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,333.18380	1,331.938	15.02	0.7006	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			454.08380	452.838	15.02	0.2994	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,345.29330	1,344.120	15.01	0.7042	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			446.19330	445.020	15.01	0.2958	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			3.72940		3.73400			0.0000	0.00	0	18,650
TRY / R	On	19/03/2018	Foreign Exchange Future			3.68840		3.69390			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.64950		3.65740			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			98.66650	96.885	14.37	0.4972	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			104.66650	107.485	14.37	0.5028	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			93.76890	92.092	14.35	0.4815	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			109.76890	112.692	14.35	0.5185	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			103.71980	101.835	14.40	0.5128	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			99.71980	102.435	14.40	0.4872	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			247.59600	243.547	14.51	0.6973	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			73.69600	75.147	14.51	0.3027	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			240.76970	236.811	14.49	0.6875	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			76.86970	78.411	14.49	0.3125	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			254.52000	250.382	14.53	0.7069	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			70.62000	71.982	14.53	0.2931	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			185.11600	180.586	14.96	0.5164	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			187.71600	191.086	14.96	0.4836	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			180.62690	176.185	14.98	0.5080	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			193.22690	196.685	14.98	0.4920	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			189.68940	185.072	14.95	0.5250	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			182.28940	185.572	14.95	0.4750	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			315.91220	316.236	15.64	0.5693	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			263.41220	263.736	15.64	0.4307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			310.91510	311.270	15.63	0.5639	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			268.41510	268.770	15.63	0.4361	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			305.97260	306.356	15.63	0.5584	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			273.47260	273.856	15.63	0.4416	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>18,650</b>
ZMW / R On 18/12/2017 Foreign Exchange Future			1.38020		1.37280			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.36230		1.35480			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.34580		1.33670			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>521 538 501.00</b>	<b>36,867</b>	<b>1,726,404</b>
<b>Total Options</b>									<b>12 693.29</b>	<b>12</b>	<b>3,344,658</b>
<b>Grand Total:</b>									<b>521,551,194.29</b>	<b>36,879</b>	<b>5,071,062</b>