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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2017 Foreign Exchange Future			13.44710		13.28920			0.0000	0.00	0	10,000
\$ / R On 23/10/2017 Foreign Exchange Future			13.45350		13.29560			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.46210		13.30410			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.47730		13.31910			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.48380		13.32550			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.49030		13.33190			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.49900		13.34050			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.50550		13.34690			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.50770		13.34900			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.53150		13.37240			0.0000	1,096,051.50	81	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.53580		13.37660			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.54440		13.38510			0.0000	0.00	0	24
\$ / R On 15/12/2017 Foreign Exchange Future			13.56810		13.40840			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.57460		13.41470			0.0000	854,073,108.20	62,917	911,556
\$ / R On 22/12/2017 Foreign Exchange Future			13.58320		13.42330			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.59390		13.43390			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.60680		13.44680			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.62180		13.46170			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.66860		13.50790			0.0000	0.00	0	0
\$ / R On 01/02/2018 Foreign Exchange Future			13.67070		13.51000			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			13.69600		13.53490			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Future			13.70020		13.53900			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.76760		13.60550			0.0000	32,436,465.60	2,356	108,950
\$ / R	On	25/04/2018	Foreign Exchange Future			13.84530		13.68190			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.87810		13.71430			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.88630		13.72240			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.95600		13.79130			0.0000	0.00	0	108,603
\$ / R	On	02/07/2018	Foreign Exchange Future			13.98470		13.81960			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.02160		13.85600			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.07040		13.90370			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.14160		13.97320			0.0000	0.00	0	2,450
\$ / R	On	13/11/2018	Foreign Exchange Future			14.26050		14.08950			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.32730		14.15490			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.45860		14.28340			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.52970		14.35300			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.71920		14.53840			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.58710		15.38840			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.70260		15.50130			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.82320		15.61910			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>887,605,625.30</b>	<b>65,354</b>	<b>1,423,311</b>
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Put			457.90890	306.060	19.58	0.8859	0.00	0	10,000
\$ / R	On	20/10/2017	Foreign Exchange Option	13.74	Call			7.10890	13.160	19.58	0.1141	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,514.54380	1,356.713	25.44	0.9983	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			0.14380	0.213	25.44	0.0017	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			706.91230	552.428	18.30	0.9541	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			2.51230	5.928	18.30	0.0459	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			254.94520	146.025	14.17	0.5430	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			59.04520	108.125	14.17	0.4570	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Put			0.00000	246.717	14.75	0.7107	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.65	Call			0.00000	58.817	14.75	0.2893	1,764,501.00	30,000	30,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			407.55610	551.729	16.21	0.9389	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			23.45610	9.629	16.21	0.0611	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,146.18610	3,988.296	51.18	0.9987	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.28610	0.396	51.18	0.0013	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			800.00100	644.833	16.49	0.9538	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			4.10100	6.933	16.49	0.0462	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Put			178.45030	93.395	14.23	0.4053	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.39	Call			92.55030	165.495	14.23	0.5947	0.00	0	40,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			183.62720	106.237	14.03	0.3712	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			152.72720	233.537	14.03	0.6288	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			149.45630	84.695	13.67	0.3031	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			204.95630	298.495	13.67	0.6969	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			208.97590	130.213	14.00	0.3845	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			180.87590	260.513	14.00	0.6155	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			688.36970	552.348	16.01	0.7830	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			48.86970	71.348	16.01	0.2170	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	16/11/2017	Foreign Exchange Option	13.40	Put			252.17700	170.188	14.23	0.4158	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			199.07700	275.688	14.23	0.5842	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			182.24000	118.280	14.16	0.3195	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			271.24000	365.980	14.16	0.6805	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,368.55330	4,209.885	29.06	0.9965	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.95330	1.385	29.06	0.0035	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			348.77660	257.878	14.95	0.4716	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			221.17660	289.378	14.95	0.5284	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			682.80980	822.339	14.33	0.8900	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			56.20980	36.539	14.33	0.1100	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			374.31490	280.530	15.12	0.4863	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			220.91490	286.330	15.12	0.5137	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			455.61510	354.020	15.45	0.5388	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			200.71510	258.420	15.45	0.4612	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			409.02200	317.997	15.50	0.4696	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			287.42200	356.097	15.50	0.5304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			909.00810	1,049.190	14.40	0.9097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			54.30810	34.590	14.40	0.0903	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			443.96850	541.280	15.19	0.6751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			249.26850	186.680	15.19	0.3249	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			460.31570	364.608	15.75	0.4985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			275.01570	339.208	15.75	0.5015	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,232.11560	1,383.973	14.01	0.9698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			17.41560	9.373	14.01	0.0302	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			2,200.57290	2,048.955	20.16	0.9487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			15.27290	23.555	20.16	0.0513	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			746.54250	877.244	14.61	0.8549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			91.84250	62.644	14.61	0.1451	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,269.78550	1,423.409	14.22	0.9718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			15.08550	8.809	14.22	0.0282	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			695.45540	580.083	16.63	0.6341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			180.15540	224.683	16.63	0.3659	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			74.74200	95.079	18.35	0.1774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,260.04200	1,120.479	18.35	0.8226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			1,082.47410	948.575	17.86	0.7780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			97.17410	123.175	17.86	0.2220	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			569.55820	463.639	16.18	0.5675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			224.25820	278.239	16.18	0.4325	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			598.32840	490.054	16.28	0.5839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			213.02840	264.654	16.28	0.4161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,287.17350	1,146.872	18.42	0.8285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			71.87350	91.472	18.42	0.1715	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			754.20040	885.531	14.60	0.8580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			89.50040	60.931	14.60	0.1420	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			218.78300	161.682	15.10	0.2940	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			483.48300	586.282	15.10	0.7060	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			513.16520	619.833	15.03	0.7275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			198.46520	145.233	15.03	0.2725	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			240.31560	179.301	15.16	0.3160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			455.01560	553.901	15.16	0.6840	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			466.25700	566.712	15.14	0.6929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			231.55700	172.112	15.14	0.3071	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			449.46880	547.567	15.18	0.6796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			244.76880	182.967	15.18	0.3204	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			56.84680	73.552	18.84	0.1414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,442.14680	1,298.952	18.84	0.8586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,048.55860	1,194.760	14.23	0.9421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			33.85860	20.160	14.23	0.0579	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			353.19900	436.285	15.42	0.5931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			338.49900	261.685	15.42	0.4069	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			263.06250	198.106	15.23	0.3383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			427.76250	522.706	15.23	0.6617	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			834.05350	970.265	14.50	0.8870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			69.35350	45.665	14.50	0.1130	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,729.85940	1,583.284	19.41	0.9031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			34.55940	47.884	19.41	0.0969	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,103.38700	1,952.626	20.01	0.9415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			18.08700	27.226	20.01	0.0585	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,222.74230	1,374.355	14.02	0.9687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			18.04230	9.755	14.02	0.0313	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,671.07230	1,829.460	16.33	0.9853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			6.37230	4.860	16.33	0.0147	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			184.86900	230.435	16.58	0.3733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			680.16900	565.835	16.58	0.6267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			960.45600	1,103.053	14.33	0.9230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			45.75600	28.453	14.33	0.0770	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			501.14720	606.273	15.06	0.7190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			206.44720	151.674	15.06	0.2810	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			242.16490	299.826	16.02	0.4577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			527.46490	425.226	16.02	0.5423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,831.35900	2,674.804	21.14	0.9780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			6.05900	9.404	21.14	0.0220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,626.61490	1,481.508	19.24	0.8887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			41.31490	56.108	19.24	0.1113	0.00	0	5,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			397.22040	310.035	15.55	0.4530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			311.92040	384.635	15.55	0.5470	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,423.93360	1,581.526	15.04	0.9783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			9.23360	6.926	15.04	0.0217	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			438.51880	535.040	15.20	0.6707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			253.81880	190.440	15.20	0.3293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,739.29970	1,592.598	19.42	0.9044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			33.99970	47.198	19.42	0.0956	0.00	0	40,000

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	14.18	Call		129.92670	163.574	17.30	0.2822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		895.22670	768.974	17.30	0.7178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,789.77850	3,629.425	23.88	0.9908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		4.47850	4.025	23.88	0.0092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		576.17070	690.363	14.90	0.7688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		161.47070	115.763	14.90	0.2312	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,646.77040	4,486.767	25.03	0.9967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1.47040	1.367	25.03	0.0033	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		146.32890	183.410	17.06	0.3103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		821.62890	698.811	17.06	0.6897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,759.80640	3,599.519	23.79	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		4.50640	4.119	23.79	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		81.91120	104.080	18.18	0.1920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,197.21120	1,059.480	18.18	0.8080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,410.21270	3,250.872	22.79	0.9873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		4.91270	5.471	22.79	0.0127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		135.18190	169.937	17.22	0.2913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		870.48190	745.337	17.22	0.7087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		376.86870	463.895	15.36	0.6161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		312.16870	239.295	15.36	0.3839	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		164.56660	205.620	16.82	0.3407	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		749.86660	631.019	16.82	0.6593	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,719.84520	3,559.649	23.68	0.9902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		4.54520	4.249	23.68	0.0098	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		7.69480	13.236	20.78	0.0303	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,592.99480	2,438.636	20.78	0.9697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		362.52690	447.185	15.40	0.6023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		327.82690	252.585	15.40	0.3977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		85.19820	108.201	18.10	0.1986	324,601.80	3,000	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,170.49820	1,033.601	18.10	0.8014	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		4.40030	3.762	24.14	0.0086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,879.70030	3,719.162	24.14	0.9914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,140.65440	2,982.352	22.02	0.9838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		5.35440	6.951	22.02	0.0162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,829.74280	3,669.305	24.00	0.9910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		4.44280	3.905	24.00	0.0090	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		4.39210	3.734	24.17	0.0085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,889.69210	3,729.134	24.17	0.9915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		4.38420	3.706	24.20	0.0085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,899.68420	3,739.106	24.20	0.9915	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		411.81820	325.822	15.93	0.4504	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		335.11820	409.022	15.93	0.5496	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,598.16680	4,438.404	24.43	0.9962	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		1.46680	1.604	24.43	0.0038	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		509.63750	414.231	16.31	0.5044	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		303.53750	368.131	16.31	0.4956	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	02/01/2018	Foreign Exchange Option	13.43	Put			395.93980	319.120	16.21	0.4157	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			412.73980	495.921	16.21	0.5843	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,410.99200	1,275.973	19.18	0.7956	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			112.69200	137.773	19.18	0.2044	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,517.37840	1,380.246	19.44	0.8162	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			99.07840	122.046	19.44	0.1838	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			561.82350	660.957	16.23	0.6711	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			300.12350	239.157	16.23	0.3289	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			606.04690	703.592	16.52	0.6469	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			368.14690	304.992	16.52	0.3531	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			616.56070	715.249	16.49	0.6534	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			358.66070	296.649	16.49	0.3466	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			382.64140	317.766	16.55	0.3628	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			590.54140	686.366	16.55	0.6372	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			541.09260	631.189	16.68	0.6048	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			433.19260	362.589	16.68	0.3952	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,345.36360	2,199.628	20.93	0.8879	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			65.36360	80.328	20.93	0.1121	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,430.42870	2,283.696	21.08	0.8954	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			60.42870	74.396	21.08	0.1046	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,818.61780	1,681.195	19.99	0.8259	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			82.96750	101.402	20.48	0.1381	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,065.26100	1,200.422	15.97	0.8447	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			125.26100	99.722	15.97	0.1553	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			108.61780	131.895	19.99	0.1741	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			738.89650	849.530	16.24	0.7195	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			268.89650	218.830	16.24	0.2805	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			314.68450	258.489	16.37	0.3148	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			674.68450	779.189	16.37	0.6852	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,092.96750	1,950.702	20.48	0.8619	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			965.51390	856.708	17.94	0.6185	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			300.41390	352.708	17.94	0.3815	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			951.99890	844.359	17.90	0.6112	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			310.99890	364.559	17.90	0.3888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			904.29100	1,018.487	15.97	0.7279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			298.79100	250.887	15.97	0.2721	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,013.49570	1,878.757	19.81	0.7995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			158.99570	186.357	19.81	0.2005	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,708.82140	1,580.813	19.30	0.7524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,942.09710	3,788.136	23.31	0.9350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			47.37580	55.488	23.33	0.0647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,951.87580	3,797.888	23.33	0.9353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,932.31880	3,778.386	23.29	0.9347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,531.82710	1,407.014	18.93	0.7203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			237.32710	274.614	18.93	0.2797	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,573.90770	1,447.875	19.02	0.7283	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	14.95	Call			229.40770	265.475	19.02	0.2717	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			47.59710	55.736	23.31	0.0650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			275.87600	231.919	15.94	0.2571	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			683.78290	598.647	16.95	0.4761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			529.28290	606.247	16.95	0.5239	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			777.71580	880.827	16.23	0.6696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			392.21580	333.227	16.23	0.3304	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			47.81880	55.986	23.29	0.0653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			164.91280	136.008	15.73	0.1724	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			592.90850	678.843	16.74	0.5664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			587.40850	511.243	16.74	0.4336	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,615.74420	1,489.069	19.10	0.7361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			221.24420	256.669	19.10	0.2639	0.00	0	5,626
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			941.37600	1,059.519	15.94	0.7429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			323.85380	373.927	18.12	0.3618	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,498.38180	1,374.572	18.85	0.7138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			243.88180	282.172	18.85	0.2862	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,837.90810	1,707.071	19.53	0.7736	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			183.40810	214.671	19.53	0.2264	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,200.41280	1,333.608	15.73	0.8276	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			445.94210	512.860	17.36	0.4631	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			532.03160	460.324	16.60	0.4066	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			637.53160	727.924	16.60	0.5934	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,652.27320	2,507.268	20.80	0.8692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			97.77320	114.868	20.80	0.1308	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,168.35380	1,056.327	18.12	0.6382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			126.51610	103.186	15.63	0.1391	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			684.97360	779.882	16.47	0.6206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			479.47360	412.282	16.47	0.3794	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			475.57950	546.163	17.21	0.4854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			780.07950	688.564	17.21	0.5146	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			840.44210	745.260	17.36	0.5369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			966.55130	864.429	17.66	0.5796	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,674.05210	1,824.760	15.99	0.9160	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			68.55210	57.160	15.99	0.0840	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,503.53030	2,360.466	20.57	0.8558	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			109.03030	128.066	20.57	0.1442	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,332.01610	1,470.786	15.63	0.8609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			154.54620	181.184	19.87	0.1957	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			761.59260	863.332	16.27	0.6615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			406.09260	345.732	16.27	0.3385	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			862.41950	972.338	16.03	0.7098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			326.91950	274.738	16.03	0.2902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			392.05130	452.029	17.66	0.4204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			148.22750	121.696	15.69	0.1582	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,274.11720	2,134.541	20.22	0.8320	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		129.61720	152.141	20.22	0.1680	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,540.21800	1,415.158	18.94	0.7219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		235.71800	272.758	18.94	0.2781	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,049.04620	1,913.584	19.87	0.8043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		204.32140	238.413	19.30	0.2476	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		694.80750	790.624	16.44	0.6261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		469.30750	403.024	16.44	0.3739	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		429.81350	367.173	16.34	0.3521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		735.31350	834.773	16.34	0.6479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,253.72750	1,389.296	15.69	0.8418	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,612.74300	1,489.522	18.81	0.6993	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		294.64300	334.822	18.81	0.3007	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,306.59540	2,169.793	19.95	0.8023	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		178.49540	205.093	19.95	0.1977	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,145.25450	1,041.746	17.77	0.5831	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		459.55450	519.846	17.77	0.4169	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,074.40460	974.398	17.59	0.5609	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		496.80460	560.698	17.59	0.4391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,127.32440	1,244.319	15.91	0.7194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		386.02440	338.319	15.91	0.2806	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,787.91600	2,647.657	20.32	0.8108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		199.21600	223.657	20.32	0.1892	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,158.33850	1,277.021	15.88	0.7296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		367.03850	321.021	15.88	0.2704	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,700.11800	1,579.585	18.71	0.6711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		381.41800	425.585	18.71	0.3289	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		823.33090	914.150	16.58	0.5936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		672.03090	598.150	16.58	0.4064	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,724.49470	1,603.281	18.76	0.6752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		375.79470	419.281	18.76	0.3248	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		1,500.39880	1,634.393	15.53	0.8241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		209.09880	178.393	15.53	0.1759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,806.82140	2,969.372	14.71	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		15.52140	13.372	14.71	0.0207	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		797.15930	885.774	16.66	0.5808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		705.85930	629.774	16.66	0.4192	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		1,894.74730	2,040.471	15.06	0.9012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		103.44730	84.471	15.06	0.0988	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,183.57390	1,303.595	15.85	0.7376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		352.27390	307.595	15.85	0.2624	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		2,334.24610	2,489.150	14.58	0.9538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		42.94610	33.150	14.58	0.0462	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		1,322.19850	1,449.042	15.71	0.7787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		280.89850	243.042	15.71	0.2213	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		2,020.21760	1,893.602	19.26	0.7216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		311.51760	349.602	19.26	0.2784	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,385.30840	1,274.840	18.09	0.6109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			466.60840	520.840	18.09	0.3891	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			987.33890	1,090.936	16.11	0.6669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			496.03890	434.936	16.11	0.3331	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,462.11030	1,348.959	18.25	0.6269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			443.41030	494.959	18.25	0.3731	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,057.40920	1,168.188	15.99	0.6945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			436.10920	382.188	15.99	0.3055	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,575.53310	1,711.603	15.43	0.8413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			184.23310	155.603	15.43	0.1587	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,914.74150	2,772.817	20.49	0.8220	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			186.04150	208.817	20.49	0.1780	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,887.47620	2,745.900	20.46	0.8196	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			188.77620	211.900	20.46	0.1804	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,029.96160	1,137.449	16.02	0.6840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			458.66160	401.449	16.02	0.3160	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,045.37510	1,918.191	19.30	0.7252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			306.67510	344.191	19.30	0.2748	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			906.76550	1,004.297	16.33	0.6322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			575.46550	508.297	16.33	0.3678	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,590.88300	2,453.499	20.06	0.7916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			222.18300	249.499	20.06	0.2084	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			897.12020	993.900	16.36	0.6279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			585.82020	517.900	16.36	0.3721	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			121.18340	132.177	22.48	0.1142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,039.88340	3,886.177	22.48	0.8858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			121.95540	133.050	22.44	0.1150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,020.65540	3,867.050	22.44	0.8850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,961.84810	1,836.585	19.18	0.7129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			323.14810	362.585	19.18	0.2871	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			121.56940	132.611	22.46	0.1146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,030.26940	3,876.611	22.46	0.8854	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			881.21410	795.204	17.02	0.4705	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			720.81410	799.904	17.02	0.5295	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			781.56070	702.984	16.78	0.4277	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			837.56070	924.584	16.78	0.5723	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,326.80250	1,223.679	17.81	0.5622	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			610.50250	674.079	17.81	0.4378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,990.82670	3,158.459	13.63	0.9767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.62670	16.859	13.63	0.0233	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,729.43920	1,855.253	15.20	0.8212	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			256.23920	213.653	15.20	0.1788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,532.08520	2,400.695	19.61	0.7289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			365.28520	402.295	19.61	0.2711	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,490.84600	1,617.828	15.81	0.7605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			367.64600	326.228	15.81	0.2395	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,447.11940	2,317.344	19.50	0.7193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			380.31940	418.944	19.50	0.2807	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,420.12090	1,543.922	15.89	0.7420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			406.92090	362.322	15.89	0.2580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,718.23310	1,603.525	18.40	0.6174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			551.43310	605.124	18.40	0.3826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			723.22870	650.324	16.48	0.3809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,046.42870	1,141.924	16.48	0.6191	0.00	0	732
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,653.62700	1,779.331	15.44	0.8020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			290.42700	247.731	15.44	0.1980	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,388.07990	2,259.473	19.43	0.7124	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			391.27990	431.073	19.43	0.2876	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			616.64660	676.517	18.04	0.4191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,513.44660	1,404.917	18.04	0.5809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			621.82460	682.182	18.01	0.4219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,498.62460	1,390.582	18.01	0.5781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,625.69740	1,752.468	15.53	0.7949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			302.49740	260.868	15.53	0.2051	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			619.22670	679.340	18.03	0.4205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,506.02670	1,397.740	18.03	0.5795	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,514.08520	1,409.103	18.02	0.5506	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			743.58520	809.603	18.02	0.4494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			757.41490	821.227	18.33	0.4374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,672.51490	1,563.927	18.33	0.5626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			754.76460	818.355	18.34	0.4362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,679.86460	1,571.055	18.34	0.5638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			752.12550	815.494	18.35	0.4350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,687.22550	1,578.195	18.35	0.5650	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,699.95750	1,594.265	18.41	0.5393	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			883.35750	952.866	18.41	0.4607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			895.71910	963.368	18.63	0.4503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,852.71910	1,743.668	18.63	0.5497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			893.03240	960.475	18.64	0.4492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,860.03240	1,750.775	18.64	0.5508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			890.35570	957.593	18.65	0.4481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,867.35570	1,757.893	18.65	0.5519	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,406.32380	1,500.580	17.62	0.5880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,227.92380	1,141.380	17.62	0.4120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,402.46980	1,496.483	17.63	0.5868	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,234.06980	1,147.283	17.63	0.4132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,398.62140	1,492.399	17.65	0.5856	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,240.22140	1,153.199	17.65	0.4144	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,983.84380	2,090.787	18.88	0.5948	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,775.44380	1,683.687	18.88	0.4052	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,991.67690	2,098.818	18.86	0.5964	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,763.27690	1,671.718	18.86	0.4036	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	12/06/2020	Foreign Exchange Option	15.17	Call			1,987.75090	2,094.793	18.87	0.5956	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,769.35090	1,677.693	18.87	0.4044	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,893.32320	1,802.970	19.09	0.4104	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,024.62320	2,135.570	19.09	0.5896	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,154.68090	2,269.900	19.12	0.6019	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,875.58090	1,786.700	19.12	0.3981	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,150.75100	2,265.800	19.13	0.6011	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,881.65100	1,792.600	19.13	0.3989	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,146.82940	2,261.710	19.13	0.6003	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,887.72940	1,798.510	19.13	0.3997	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,089,102.80</b>	<b>33,000</b>	<b>3,099,278</b>
<b>Total \$ / R</b>												<b>889,694,728.10</b>	<b>98,354</b>	<b>4,522,589</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.57460		13.41470			0.0000	135,746.00	10	704
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.76760		13.60550			0.0000	0.00	0	22
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.95600		13.79130			0.0000	837,360.00	60	112
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.14160		13.97320			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.71920		14.53840			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>973,106.00</b>	<b>70</b>	<b>838</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			22,715.32160	28,173.334	16.15	0.4366	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			56,245.32160	45,713.334	16.15	0.5634	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			22,425.82290	27,823.880	16.18	0.4325	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			56,955.82290	46,363.880	16.18	0.5675	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			23,008.36800	28,527.056	16.12	0.4408	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			55,538.36800	45,067.056	16.12	0.5592	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			54,455.76530	62,364.707	16.90	0.5344	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			65,905.76530	57,604.707	16.90	0.4656	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			54,070.19930	61,922.387	16.91	0.5318	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			66,520.19930	58,162.387	16.91	0.4682	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			54,844.28670	62,809.380	16.88	0.5371	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			65,294.28670	57,049.380	16.88	0.4629	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			70,450.67140	78,445.154	16.97	0.5330	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			84,320.67140	75,845.154	16.97	0.4670	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			70,074.63030	78,030.223	16.99	0.5310	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			84,944.63030	76,430.223	16.99	0.4690	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			70,829.19410	78,861.743	16.96	0.5350	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			83,699.19410	75,261.743	16.96	0.4650	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			89,028.25350	97,413.304	16.97	0.5535	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			93,708.25350	85,253.304	16.97	0.4465	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			89,813.64960	98,253.631	16.94	0.5569	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			92,493.64960	84,093.631	16.94	0.4431	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			89,420.06680	97,832.281	16.95	0.5552	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			93,100.06680	84,672.281	16.95	0.4448	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			140,246.97880	149,648.296	17.63	0.5868	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			123,406.97880	114,728.296	17.63	0.4132	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			139,862.14440	149,239.905	17.65	0.5856	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			124,022.14440	115,319.905	17.65	0.4144	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			140,632.37600	150,058.027	17.62	0.5880	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			122,792.37600	114,138.027	17.62	0.4120	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>973,106.00</b>	<b>70</b>	<b>838</b>
£ / R	On 31/10/2017	Foreign Exchange Future				17.75490		17.68430			0.0000	0.00	0	43
£ / R	On 18/12/2017	Foreign Exchange Future				17.91530		17.84320			0.0000	43,802,908.50	2,445	199,613
£ / R	On 19/03/2018	Foreign Exchange Future				18.22450		18.15030			0.0000	0.00	0	1,526
£ / R	On 18/06/2018	Foreign Exchange Future				18.52720		18.44890			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				18.82720		18.74260			0.0000	376,544.00	20	1,665
£ / R	On 14/06/2019	Foreign Exchange Future				19.51600		19.41190			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>44,179,452.50</b>	<b>2,465</b>	<b>206,230</b>
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			642.70070	703.929	16.10	0.8934	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			38.40070	29.029	16.10	0.1066	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			634.04220	694.963	16.09	0.8901	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			39.74220	30.063	16.09	0.1099	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Call			651.39770	712.924	16.12	0.8965	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Put			37.09770	28.024	16.12	0.1035	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			0.93750	0.929	27.44	0.0016	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,297.73750	7,225.629	27.44	0.9984	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			714.59180	666.912	17.25	0.5739	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			357.79180	382.212	17.25	0.4261	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			2,025.67350	1,959.836	19.34	0.8878	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			68.87350	75.136	19.34	0.1122	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			0.92620	0.918	27.44	0.0016	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,307.72620	7,235.618	27.44	0.9984	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			0.91510	0.906	27.44	0.0016	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,317.71510	7,245.606	27.44	0.9984	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,328.23250	1,383.221	16.89	0.7185	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			387.93250	368.721	16.89	0.2815	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			2,255.07150	2,195.570	19.09	0.7724	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			265.37150	280.070	19.09	0.2276	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,321.50840	1,376.373	16.89	0.7167	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			391.20840	371.873	16.89	0.2833	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,314.79920	1,369.540	16.89	0.7150	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			394.49920	375.040	16.89	0.2850	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			1,473.79740	1,531.287	16.92	0.7548	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			323.49740	306.787	16.92	0.2452	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			1,310.95690	1,361.015	17.23	0.6221	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			772.05690	743.815	17.23	0.3779	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,321.51600	1,371.834	17.22	0.6251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			762.61600	734.634	17.22	0.3749	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,316.22820	1,366.416	17.22	0.6236	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			767.32820	739.216	17.22	0.3764	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,500.91500	1,554.413	17.51	0.6075	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			998.31500	967.213	17.51	0.3925	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,495.96320	1,549.341	17.51	0.6062	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,003.36320	972.141	17.51	0.3938	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,491.02500	1,544.276	17.52	0.6049	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,008.42500	977.076	17.52	0.3951	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,091.64010	2,157.588	17.10	0.6269	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,299.74010	1,261.588	17.10	0.3731	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,086.75880	2,152.591	17.11	0.6259	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,304.85880	1,266.591	17.11	0.3741	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,081.89750	2,147.613	17.11	0.6250	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,309.99750	1,271.613	17.11	0.3750	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>44,179,452.50</b>	<b>2,465</b>	<b>208,430</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12114		0.12039			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12352		0.12275			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12588		0.12509			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13929		0.13828			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			1,056.00410	1,130.326	14.59	0.9490	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			16.70410	15.926	14.59	0.0510	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			352.09790	389.255	16.59	0.5686	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			312.79790	274.855	16.59	0.4314	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			85.47160	98.805	19.02	0.1947	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,046.17160	984.405	19.02	0.8053	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			727.46300	771.831	18.43	0.6186	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			452.56300	420.231	18.43	0.3814	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			356.78050	386.053	20.18	0.3721	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,081.88050	1,034.453	20.18	0.6279	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,378.25340	1,440.968	16.58	0.8714	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			103.35340	89.368	16.58	0.1286	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			608.89670	645.775	20.05	0.4544	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,100.29670	1,057.875	20.05	0.5456	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			357.65640	385.128	21.37	0.3012	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,849.05640	1,797.228	21.37	0.6988	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,022.16090	1,069.263	18.43	0.6527	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			513.56090	481.363	18.43	0.3473	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,795.52570	1,828.848	19.03	0.6570	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			967.92570	899.548	19.03	0.3430	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,388.62970	1,418.764	20.33	0.5444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,561.02970	1,489.464	20.33	0.4556	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,284.38580	2,336.499	16.83	0.7871	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			456.78580	407.199	16.83	0.2129	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	27/10/2017	Foreign Exchange Future			15.82710		15.70410			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			15.89120		15.76760			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			15.93510		15.81090			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.00250		15.87750			0.0000	43,734,832.50	2,733	102,555
€ / R	On	27/12/2017	Foreign Exchange Future			16.03500		15.91020			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.16040		16.03470			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.32140		16.19430			0.0000	832,391.40	51	14,467
€ / R	On	18/06/2018	Foreign Exchange Future			16.63900		16.50870			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			16.96090		16.82550			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.01610		17.86380			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>44,567,223.90</b>	<b>2,784</b>	<b>122,188</b>
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			55.90170	32.181	15.46	0.1513	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			340.00170	439.281	15.46	0.8487	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			332.63560	258.383	13.92	0.5042	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			190.23560	239.583	13.92	0.4958	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			167.84790	127.877	13.75	0.2733	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			468.74790	552.977	13.75	0.7267	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			333.86520	388.089	14.71	0.5131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			456.36520	385.589	14.71	0.4869	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			264.89900	309.791	15.14	0.4343	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			587.39900	507.291	15.14	0.5657	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			420.04210	488.723	14.49	0.5960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			342.54210	286.223	14.49	0.4040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			528.18540	606.475	14.28	0.6780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			250.68540	203.975	14.28	0.3220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,759.04360	1,881.469	15.39	0.9769	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			11.54360	8.969	15.39	0.0231	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			831.95240	739.094	15.86	0.6784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			179.45240	211.594	15.86	0.3216	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			165.12120	194.984	16.02	0.3007	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			887.62120	792.484	16.02	0.6993	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			1.81930	2.183	26.25	0.0042	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,534.31930	5,409.683	26.25	0.9958	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,887.24780	2,010.113	15.95	0.9806	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			9.74780	7.613	15.95	0.0194	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			25.84530	31.452	18.61	0.0611	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,218.34530	2,098.952	18.61	0.9389	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			26.53790	32.304	18.59	0.0626	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,199.03790	2,079.804	18.59	0.9374	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			724.35760	636.498	15.56	0.6335	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			211.85760	248.998	15.56	0.3665	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			26.18970	31.876	18.60	0.0618	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,208.68970	2,089.376	18.60	0.9382	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			284.51120	236.907	14.78	0.3318	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			574.71120	651.907	14.78	0.6682	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			427.94160	377.365	15.68	0.3786	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			662.64160	737.765	15.68	0.6214	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			154.12020	136.775	15.10	0.1566	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,480.53670	1,590.085	15.10	0.8417	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			156.23670	138.685	15.10	0.1583	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			152.02460	134.886	15.09	0.1549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			54.08680	48.189	16.02	0.0629	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,248.38680	2,369.590	16.02	0.9371	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,342.30130	1,447.875	15.16	0.8093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			198.00130	176.475	15.16	0.1907	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,488.42020	1,598.175	15.10	0.8434	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,305.17470	1,409.565	15.18	0.7997	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			210.87470	188.165	15.18	0.2003	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			854.60410	785.655	16.35	0.5199	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			548.90410	607.055	16.35	0.4801	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,496.32460	1,606.286	15.09	0.8451	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,396.07030	1,496.445	15.31	0.7354	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			387.37030	357.445	15.31	0.2646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,815.25760	2,938.092	15.08	0.9461	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			56.55760	49.092	15.08	0.0539	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,402.64160	1,503.254	15.30	0.7371	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			383.94160	354.254	15.30	0.2629	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,566.17570	1,672.284	15.23	0.7770	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			307.47570	283.284	15.23	0.2230	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,202.67290	4,076.281	20.93	0.8745	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			161.37290	165.281	20.93	0.1255	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,389.51870	1,489.655	15.31	0.7337	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			390.81870	360.655	15.31	0.2663	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			929.54240	990.634	16.42	0.5077	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,224.04240	1,149.734	16.42	0.4923	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			936.79950	998.373	16.40	0.5106	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,211.29950	1,137.473	16.40	0.4894	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			933.16370	994.496	16.41	0.5092	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,217.66370	1,143.596	16.41	0.4908	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			995.15460	942.328	16.20	0.3364	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,993.93170	2,093.163	16.20	0.6625	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,000.13170	947.063	16.20	0.3375	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,988.93000	2,087.911	16.21	0.6615	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,005.13000	951.811	16.21	0.3385	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,998.95460	2,098.428	16.20	0.6636	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>418,652</b>
<b>Total € / R</b>												<b>44,567,223.90</b>	<b>2,784</b>	<b>540,840</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.61920		10.53940			0.0000	0.00	0	10,246
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.63350		10.55370			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.76210		10.68100			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.90290		10.81960			0.0000	65,417.40	6	1,550
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.04090		10.95500			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.46620		11.37120			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>65,417.40</b>	<b>6</b>	<b>11,896</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			20.38310	24.596	18.15	0.0718	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,360.98310	1,285.396	18.15	0.9282	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			21.17940	25.584	18.10	0.0744	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,341.77940	1,266.384	18.10	0.9256	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			20.77730	25.085	18.12	0.0731	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,351.37730	1,275.885	18.12	0.9269	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			632.75520	698.297	14.98	0.8321	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			79.05520	64.797	14.98	0.1679	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			625.02760	690.181	14.98	0.8283	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			81.32760	66.681	14.98	0.1717	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			640.51140	706.454	14.98	0.8359	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			76.81140	62.954	14.98	0.1641	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			839.86640	905.871	15.28	0.7888	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			148.86640	133.771	15.28	0.2112	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			832.42980	898.213	15.27	0.7859	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			151.42980	136.113	15.27	0.2141	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			825.02760	890.586	15.27	0.7830	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			154.02760	138.485	15.27	0.2170	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			374.18930	344.764	14.83	0.3582	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			694.76500	749.124	14.82	0.6477	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			365.16500	336.224	14.82	0.3523	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			689.26110	743.380	14.83	0.6448	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			369.66110	340.480	14.83	0.3552	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			683.78930	737.664	14.83	0.6418	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			552.27860	593.357	14.94	0.5086	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			717.27860	672.457	14.94	0.4914	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			548.50860	589.363	14.95	0.5062	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			723.50860	678.463	14.95	0.4938	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			556.07310	597.376	14.93	0.5111	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			711.07310	666.476	14.93	0.4889	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			664.15830	626.517	14.41	0.3795	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,025.07470	1,082.836	14.39	0.6243	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			653.87470	616.636	14.39	0.3757	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	14/06/2019	Foreign Exchange Option	11.01	Call			1,020.20330	1,077.766	14.40	0.6224	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			659.00330	621.566	14.40	0.3776	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,015.35830	1,072.717	14.41	0.6205	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>65,417.40</b>	<b>6</b>	<b>11,896</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.80700		10.71000			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.96610		10.86760			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.11920		11.01870			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			342.14110	402.464	14.04	0.6777	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			172.14110	135.464	14.04	0.3223	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			336.37800	396.071	14.05	0.6717	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			176.37800	139.071	14.05	0.3283	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			347.97040	408.919	14.03	0.6837	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			167.97040	131.919	14.03	0.3163	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			904.30140	986.258	14.08	0.8366	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			106.70140	90.158	14.08	0.1634	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			896.45620	978.138	14.08	0.8339	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			108.85620	92.038	14.08	0.1661	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			912.17840	994.407	14.08	0.8393	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			104.57840	88.307	14.08	0.1607	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			618.79960	677.545	14.38	0.6144	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			420.09960	378.345	14.38	0.3856	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			613.81610	672.260	14.39	0.6113	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			425.11610	383.060	14.39	0.3887	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			623.81550	682.867	14.37	0.6175	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			415.11550	373.667	14.37	0.3825	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>350</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			13.90520		13.80720			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.19760		14.09700			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.48960		14.38580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.00490		15.87540			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			245.71970	282.861	14.88	0.4542	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			468.51970	407.661	14.88	0.5458	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			242.41850	279.226	14.91	0.4497	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			475.21850	414.026	14.91	0.5503	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			249.05980	286.541	14.85	0.4587	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
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			461.85980	401.341	14.85	0.5413	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			552.19360	605.209	15.88	0.5335	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			605.19360	557.609	15.88	0.4665	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			548.17450	600.744	15.89	0.5308	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			611.17450	563.144	15.89	0.4692	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			556.24370	609.706	15.87	0.5362	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			599.24370	552.106	15.87	0.4638	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			699.72030	752.265	16.33	0.5183	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			843.92030	792.665	16.33	0.4817	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			695.96510	748.309	16.34	0.5163	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			850.16510	798.709	16.34	0.4837	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			692.23010	744.374	16.36	0.5143	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			856.43010	804.774	16.36	0.4857	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,901.79370	1,990.341	15.88	0.6943	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			756.39370	715.441	15.88	0.3057	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,896.50710	1,984.921	15.90	0.6931	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			761.10710	720.021	15.90	0.3069	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,907.09540	1,995.783	15.87	0.6956	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			751.69540	710.883	15.87	0.3044	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.04370		2.03100			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06060		2.04790			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.07730		2.06470			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14480		2.13050			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			1,095.80160	1,195.477	15.91	0.7959	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			185.80160	158.477	15.91	0.2041	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,021.94880	1,118.354	15.88	0.7733	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			211.94880	181.354	15.88	0.2267	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			953.36420	1,045.942	15.94	0.7483	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			243.36420	208.942	15.94	0.2517	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			403.38810	371.879	16.29	0.2661	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,622.52130	1,722.433	16.33	0.7647	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			343.52130	316.433	16.33	0.2353	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,551.60920	1,649.349	16.31	0.7495	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			372.60920	343.349	16.31	0.2505	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,482.38810	1,577.879	16.29	0.7339	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,321.88420	1,399.820	16.32	0.6089	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			874.88420	826.819	16.32	0.3911	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,272.39990	1,348.134	16.37	0.5945	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			925.39990	875.134	16.37	0.4055	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,372.91480	1,453.044	16.27	0.6233	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			825.91480	780.044	16.27	0.3767	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,587.38910	2,688.769	16.49	0.6854	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,082.38910	1,040.769	16.49	0.3146	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,532.03790	2,631.637	16.52	0.6767	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,127.03790	1,083.637	16.52	0.3233	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,643.75390	2,746.886	16.46	0.6940	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,038.75390	998.886	16.46	0.3060	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			2.16150		2.14490			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.20500		2.18750			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.24930		2.23170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.55340		2.53110			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			1,376.14580	1,515.274	15.56	0.8616	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			127.14580	100.274	15.56	0.1384	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,541.32100	1,686.493	15.46	0.8945	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			92.32100	71.493	15.46	0.1055	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,457.69320	1,599.956	15.51	0.8787	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			108.69320	84.956	15.51	0.1213	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			988.97570	1,083.946	16.85	0.5632	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			913.97570	833.946	16.85	0.4368	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			944.92670	1,036.480	16.92	0.5466	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			969.92670	886.480	16.92	0.4534	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,034.72790	1,133.132	16.78	0.5799	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			859.72790	783.132	16.78	0.4201	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,194.81050	1,113.239	16.54	0.4478	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,299.26950	1,399.184	16.41	0.5787	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,082.26950	1,006.184	16.41	0.4213	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,254.85580	1,352.018	16.47	0.5654	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,137.85580	1,059.018	16.47	0.4346	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,211.81050	1,306.239	16.54	0.5522	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,427.72720	4,612.191	16.40	0.8212	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			616.72720	578.191	16.40	0.1788	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,355.40340	4,538.182	16.42	0.8151	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			644.40340	604.182	16.42	0.1849	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,500.84650	4,686.962	16.39	0.8271	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			589.84650	552.962	16.39	0.1729	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			1.74130		1.72100			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
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76990		1.74950			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79690		1.77630			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.98640		1.96140			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			288.70240	357.278	16.89	0.4207	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			778.70240	644.278	16.89	0.5793	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			261.05450	324.342	17.07	0.3908	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			851.05450	711.342	17.07	0.6092	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			318.98840	393.178	16.71	0.4520	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			708.98840	580.178	16.71	0.5480	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			800.28210	911.534	16.61	0.5840	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			705.28210	612.534	16.61	0.4160	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			755.72510	861.854	16.69	0.5630	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			760.72510	662.854	16.69	0.4370	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			847.00180	963.413	16.54	0.6051	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			652.00180	564.413	16.54	0.3949	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,040.81850	1,155.453	16.56	0.5874	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			877.81850	786.453	16.56	0.4126	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			997.76290	1,108.420	16.65	0.5710	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			934.76290	839.420	16.65	0.4290	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,085.61210	1,204.264	16.46	0.6040	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			822.61210	735.264	16.46	0.3960	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,737.17130	2,924.265	16.81	0.7393	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			823.17130	760.265	16.81	0.2607	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,852.96310	3,054.331	16.76	0.7565	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			738.96310	690.331	16.76	0.2435	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,794.45180	2,988.782	16.79	0.7479	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			780.45180	724.782	16.79	0.2521	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			0.12970		0.12860			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12890		0.12770			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12890		0.12770			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.71280		1.70550			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.74170		1.73400			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.77020		1.76220			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89130		1.88100			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 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			9.70320		9.62100			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.82790		9.74450			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.95120		9.86620			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.90900		10.80370			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			175.36050	205.598	15.93	0.4467	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			364.36050	312.398	15.93	0.5533	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			172.03810	201.823	15.95	0.4407	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			371.03810	318.623	15.95	0.5593	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			178.73770	209.432	15.90	0.4528	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			357.73770	306.232	15.90	0.5472	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			555.65810	610.596	15.80	0.6680	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			261.15810	232.696	15.80	0.3320	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			549.89360	604.516	15.81	0.6642	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			265.39360	236.616	15.81	0.3358	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			561.46650	616.719	15.79	0.6719	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			256.96650	228.819	15.79	0.3281	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			512.05810	559.281	15.55	0.5604	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			485.85810	448.081	15.55	0.4396	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			507.52360	554.481	15.56	0.5572	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			491.32360	453.281	15.56	0.4428	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			516.62810	564.110	15.55	0.5635	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			480.42810	442.910	15.55	0.4365	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,320.91060	1,395.076	15.10	0.7211	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			437.21060	406.076	15.10	0.2789	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,314.98600	1,388.941	15.11	0.7193	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			441.28600	409.941	15.11	0.2807	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,326.85700	1,401.238	15.09	0.7229	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			433.15700	402.238	15.09	0.2771	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			1.31700		1.33050			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33080		1.33050			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.34590		1.33050			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.44480		1.43100			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			305.00000	170.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			205.00000	70.000		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			105.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	30.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			305.00000	308.000		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			205.00000	208.000		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			105.00000	108.000		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			105.00000	259.000		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			5.00000	159.000		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			205.00000	359.000		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			1,110.00000	1,248.000		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			1,010.00000	1,148.000		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			1,210.00000	1,348.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31980		1.33010			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32370		1.33400			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32750		1.33770			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17890		1.18360			0.0000	0.00	0	45
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18550		1.19030			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19220		1.19700			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,019.91000		23,841.97000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,406.70000		24,226.40000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Future			10.01050		9.93010			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.16620		10.08510			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.32020		10.23720			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.40880		11.32040			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			306.09720	353.988	14.77	0.6417	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			185.99720	153.488	14.77	0.3583	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			300.66770	347.999	14.78	0.6353	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			190.56770	157.499	14.78	0.3647	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			311.59220	360.044	14.76	0.6480	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			181.49220	149.545	14.76	0.3520	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			457.50500	506.307	15.19	0.6016	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			332.40500	300.107	15.19	0.3984	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			452.48400	500.977	15.20	0.5976	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			337.38400	304.777	15.20	0.4024	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			462.56780	511.678	15.18	0.6056	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			327.46780	295.478	15.18	0.3944	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			563.57600	613.152	14.88	0.5941	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			426.37600	392.952	14.88	0.4059	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			558.77380	608.072	14.89	0.5909	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			431.57380	397.872	14.89	0.4091	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			568.41170	618.266	14.87	0.5973	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			421.21170	388.066	14.87	0.4027	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,638.79300	1,704.697	14.84	0.7839	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			318.39300	295.897	14.84	0.2161	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,631.70350	1,697.726	14.85	0.7823	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			321.30350	298.927	14.85	0.2177	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,645.89580	1,711.682	14.83	0.7855	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			315.49580	292.882	14.83	0.2145	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			3.63010		3.61920			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.58780		3.57800			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.54740		3.53760			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.56280		3.55110			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			36.74050	38.918	13.62	0.3073	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			157.54050	148.818	13.62	0.6927	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			34.23800	36.349	13.66	0.2915	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			165.03800	156.250	13.66	0.7085	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			39.39120	41.638	13.57	0.3237	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			150.19120	141.538	13.57	0.6763	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			157.70420	163.551	13.82	0.6018	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			99.70420	95.751	13.82	0.3982	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			151.83530	157.687	13.79	0.5896	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			103.83530	99.887	13.79	0.4104	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			163.69320	169.536	13.84	0.6139	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			95.69320	91.736	13.84	0.3861	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			118.06130	121.530	14.64	0.4203	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			240.46130	234.130	14.64	0.5797	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			114.66760	118.038	14.66	0.4116	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			247.06760	240.638	14.66	0.5884	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			121.53830	125.105	14.62	0.4291	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			233.93830	227.705	14.62	0.5709	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			299.32310	306.115	15.65	0.5638	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			268.22310	263.315	15.65	0.4362	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			294.63630	301.539	15.66	0.5583	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			273.53630	268.739	15.66	0.4417	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			290.00390	297.020	15.68	0.5528	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			278.90390	274.220	15.68	0.4472	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.37460		1.36190			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35710		1.34470			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.34310		1.32920			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>977 390 825.10</b>	<b>70,679</b>	<b>1,767,730</b>
<b>Total Options</b>												<b>2 089 102.80</b>	<b>33,000</b>	<b>3,520,130</b>
<b>Grand Total:</b>												<b>979,479,927.90</b>	<b>103,679</b>	<b>5,287,860</b>