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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/06/2017 Foreign Exchange Future			12.93230		12.84980			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.93230		12.85180			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			12.94200		12.86150			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.94590		12.86570			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.95270		12.87250			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.95730		12.87710			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.96190		12.88160			0.0000	90,733.30	7	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			12.96870		12.88840			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			12.97100		12.89070			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			12.97330		12.89300			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.97780		12.89760			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.98700		12.90670			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.99150		12.91120			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.00070		12.91990			0.0000	27,509,481.20	2,116	4,655
\$ / R On 04/08/2017 Foreign Exchange Future			13.00930		12.92840			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.02440		12.94330			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.03730		12.95610			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.06320		12.98170			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.06740		12.98590			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.10550		13.02380			0.0000	692,311,143.00	52,826	848,079
\$ / R On 27/09/2017 Foreign Exchange Future			13.12460		13.04280			0.0000	0.00	0	377

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2017	Foreign Exchange Future			13.12670		13.04490			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.12880		13.04700			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.17980		13.09740			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.18830		13.10570			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.22440		13.14140			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.25620		13.17290			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.29870		13.21490			0.0000	31,717,399.50	2,385	125,346
\$ / R	On	22/12/2017	Foreign Exchange Future			13.30720		13.22330			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.33040		13.24620			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.41710		13.33250			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.42120		13.33660			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.48740		13.40240			0.0000	1,281,303.00	95	10,009
\$ / R	On	25/04/2018	Foreign Exchange Future			13.56240		13.47810			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.59470		13.51090			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.60270		13.51910			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.67130		13.58860			0.0000	8,599,247.70	629	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.78860		13.70610			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.86270		13.77980			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.98330		13.90000			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.04880		13.96530			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17790		14.09390			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.24770		14.16350			0.0000	0.00	0	1,500
Total \$ / R Future												761,509,307.70	58,058	1,016,005
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,390.35990	3,307.700	56.93	1.0000	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.15990	0.000	56.93	0.0000	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			651.91120	567.821	28.65	0.9979	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1.71120	0.121	28.65	0.0021	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			849.73040	768.802	27.29	0.9898	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			1.53040	1.102	27.29	0.0102	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,139.83650	1,059.206	22.13	0.9914	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			1.33650	1.206	22.13	0.0086	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			691.68240	612.083	16.89	0.9471	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			7.38240	7.983	16.89	0.0529	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,200.20950	1,119.763	19.91	0.9855	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			2.70950	2.463	19.91	0.0145	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,102.90170	5,022.703	38.16	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.00170	0.003	38.16	0.0000	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			5.67070	5.606	19.07	0.0294	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,078.57070	998.306	19.07	0.9706	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			298.51190	354.665	14.96	0.7901	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			71.41190	47.365	14.96	0.2099	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			343.48500	277.637	15.51	0.6521	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			85.08500	99.537	15.51	0.3479	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			851.41640	773.353	17.68	0.9099	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			19.81640	22.053	17.68	0.0901	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	18/07/2017	Foreign Exchange Option	12.50	Call			434.19320	501.682	14.21	0.8648	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			43.49320	30.682	14.21	0.1352	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			208.90390	160.223	14.64	0.4473	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			181.90390	213.523	14.64	0.5527	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,665.70240	1,585.780	20.45	0.9849	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			3.30240	3.580	20.45	0.0151	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			118.33840	136.173	15.69	0.3622	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			411.63840	349.173	15.69	0.6378	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,402.41170	1,322.600	19.04	0.9641	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			9.11170	9.600	19.04	0.0359	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			657.93050	586.906	16.92	0.7785	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			69.13050	78.406	16.92	0.2215	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,620.04940	3,539.616	30.45	0.9967	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.24940	1.116	30.45	0.0033	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			851.67160	777.531	17.47	0.8372	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			51.57160	58.231	17.47	0.1628	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			505.66830	441.537	16.05	0.6557	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			134.06830	150.837	16.05	0.3443	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			882.41530	809.034	17.35	0.8049	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			75.71530	83.434	17.35	0.1951	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			558.93440	494.839	15.96	0.6433	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			165.03440	182.140	15.96	0.3567	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			684.36520	617.290	16.23	0.6751	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			166.06520	180.490	16.23	0.3249	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,862.62080	3,780.887	25.34	0.9909	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			4.32080	4.087	25.34	0.0091	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			325.79460	278.660	14.83	0.4401	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			341.69460	376.060	14.83	0.5599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			892.85190	961.253	13.60	0.8722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			69.05190	55.753	13.60	0.1278	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			1,052.77550	980.134	17.25	0.7609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			67.95220	72.005	18.62	0.1286	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,394.97190	1,318.274	18.21	0.8378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			88.77190	93.774	18.21	0.1622	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			555.64940	496.735	15.60	0.5639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			279.44940	302.235	15.60	0.4361	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			193.48610	207.609	16.47	0.3226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			72.25570	76.629	18.54	0.1358	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,015.38580	1,935.695	19.35	0.9218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			39.18580	41.195	19.35	0.0782	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			936.10010	865.517	16.90	0.7258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			159.90010	171.017	16.90	0.2742	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,594.15220	1,516.505	18.62	0.8714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			450.12410	396.513	15.19	0.5000	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			489.10990	532.195	14.57	0.6459	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			265.30990	226.695	14.57	0.3541	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,751.35850	1,672.778	18.90	0.8933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			55.15850	58.278	18.90	0.1067	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,548.45570	1,471.129	18.54	0.8642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			223.56620	240.742	16.13	0.3642	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,988.89110	2,907.642	21.16	0.9730	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			12.69110	13.142	21.16	0.0270	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			670.91240	726.942	14.06	0.7701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			147.11240	121.442	14.06	0.2299	2,428,840.00	20,000	43,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			333.92410	362.013	15.19	0.5000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			5.02870	5.536	23.39	0.0114	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			74.96790	79.544	18.49	0.1403	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,521.16790	1,444.044	18.49	0.8597	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,060.75840	1,135.256	13.29	0.9225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			36.95840	29.756	13.29	0.0775	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			699.76620	635.242	16.13	0.6358	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			366.95390	319.811	14.91	0.4407	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,977.21750	4,895.677	23.50	0.9972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.01750	1.177	23.50	0.0028	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,278.50960	1,202.928	17.89	0.8153	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			102.30960	108.428	17.89	0.1847	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,981.22870	3,900.036	23.39	0.9886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			4.80270	5.410	23.46	0.0111	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			100.08790	106.020	17.94	0.1810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,296.28790	1,220.520	17.94	0.8190	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,723.42510	1,644.992	18.85	0.8897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			57.22510	60.492	18.85	0.1103	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			390.75390	425.311	14.91	0.5593	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.50	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,384.91150	3,303.600	22.05	0.9812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			8.71150	9.100	22.05	0.0188	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			249.94040	269.781	15.87	0.3990	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			626.14040	564.281	15.87	0.6010	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,011.00270	3,929.910	23.46	0.9889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			895.40340	825.651	16.78	0.7122	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			516.51710	561.783	14.49	0.6674	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			242.71710	206.283	14.49	0.3326	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,782.34240	3,700.987	22.95	0.9866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			6.14240	6.487	22.95	0.0134	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,976.20000	986,894.500	23.50	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,349.02740	4,267.746	23.50	0.9930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			167.29900	179.076	16.81	0.2850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			903.49900	833.576	16.81	0.7150	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			89.74020	94.821	18.18	0.1639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,385.94020	1,309.321	18.18	0.8361	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			169.20340	181.151	16.78	0.2878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2.78300	3.196	23.50	0.0069	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,358.98300	4,277.696	23.50	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		2.73930	3.146	23.50	0.0068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,368.93930	4,287.646	23.50	0.9932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		2.82740	3.246	23.50	0.0070	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		79.43800	64.277	13.67	0.1427	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		488.58890	432.902	15.34	0.5246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		312.38890	338.402	15.34	0.4754	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		96.85180	102.517	18.01	0.1757	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		845.43860	911.589	13.69	0.8542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		81.63860	66.089	13.69	0.1458	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		313.91130	270.977	14.74	0.3974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		437.71130	476.477	14.74	0.6026	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		853.23800	919.777	13.67	0.8573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		337.64930	366.092	15.16	0.5041	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		605.67520	657.468	14.23	0.7303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		181.87520	151.968	14.23	0.2697	22,795.14	150	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		1,103.90350	1,030.488	17.40	0.7747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		127.70350	135.988	17.40	0.2253	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,323.05180	1,247.017	18.01	0.8243	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		136.57550	145.634	17.25	0.2391	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,484.16270	3,402.839	22.28	0.9828	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		7.96270	8.339	22.28	0.0172	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		662.58010	599.353	16.00	0.6187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		236.38010	254.853	16.00	0.3813	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		443.84930	390.592	15.16	0.4959	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		799.68610	732.109	16.47	0.6774	0.00	0	216,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		179.06760	191.726	16.65	0.3019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		855.26760	786.226	16.65	0.6981	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,092.02740	4,010.977	22.69	0.9887	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		4.82740	5.577	22.69	0.0113	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		706.32420	642.752	16.10	0.6211	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		249.12420	267.352	16.10	0.3789	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		486.65340	432.419	15.30	0.5055	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		351.55340	379.119	15.30	0.4945	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		391.90720	344.534	14.99	0.4414	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		418.90720	453.334	14.99	0.5586	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,810.95580	1,733.757	18.76	0.8508	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		98.35580	103.557	18.76	0.1492	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,189.29580	1,118.354	17.35	0.7311	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		194.99580	206.654	17.35	0.2689	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		551.93270	592.615	14.81	0.6114	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		366.23270	324.315	14.81	0.3886	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		723.67960	663.511	15.99	0.5818	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		329.37960	351.811	15.99	0.4182	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,349.50970	4,267.309	20.57	0.9891	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		5.20970	5.609	20.57	0.0109	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,090.76400	1,022.893	16.94	0.6842	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			252.16400	267.293	16.94	0.3158	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,583.03840	4,501.170	22.13	0.9747	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			15.93840	17.370	22.13	0.0253	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			736.95410	679.477	15.84	0.5500	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			409.85410	435.677	15.84	0.4500	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			38.75290	42.417	22.41	0.0519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,133.85290	4,053.717	22.41	0.9481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			525.75800	479.197	15.12	0.4365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			590.65800	627.897	15.12	0.5635	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			612.63430	651.242	15.03	0.5781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			497.73430	452.542	15.03	0.4219	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			39.09970	42.782	22.41	0.0523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,124.19970	4,044.082	22.41	0.9477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			577.82450	614.261	15.17	0.5549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			542.92450	495.561	15.17	0.4451	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			565.33310	600.893	15.22	0.5463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			560.43310	512.193	15.22	0.4537	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			39.44920	42.986	22.39	0.0525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,114.54920	4,034.286	22.39	0.9475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,007.30810	1,067.501	13.95	0.7807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			192.40810	168.802	13.95	0.2193	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			493.05160	523.142	15.57	0.4933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			678.15160	624.442	15.57	0.5067	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			584.38520	534.786	15.29	0.4651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			549.28520	583.486	15.29	0.5349	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			845.93080	897.563	14.25	0.7115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			281.03080	248.863	14.25	0.2885	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,043.77430	1,968.102	18.75	0.8216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			148.67430	156.802	18.75	0.1784	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,398.98040	2,320.958	19.34	0.8600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			113.88040	119.658	19.34	0.1400	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,144.64550	1,209.580	13.72	0.8286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			139.74550	120.880	13.72	0.1714	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,527.15520	1,603.326	13.83	0.9107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			62.25520	54.626	13.83	0.0893	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			342.77280	362.341	16.58	0.3686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,037.87280	973.641	16.58	0.6314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			939.57280	997.149	14.07	0.7537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			224.67280	198.449	14.07	0.2463	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			603.75340	641.812	15.06	0.5722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			508.85340	463.112	15.06	0.4278	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			397.66100	421.199	16.16	0.4166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			882.76100	822.499	16.16	0.5834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,097.08200	3,016.034	20.54	0.9096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			71.98200	74.734	20.54	0.0904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,945.64730	1,870.785	18.59	0.8089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			160.54730	169.485	18.59	0.1911	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			743.94880	687.922	15.77	0.5333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			458.84880	486.622	15.77	0.4667	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,308.89570	1,378.587	13.48	0.8751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			93.99570	79.887	13.48	0.1249	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			557.25030	592.131	15.26	0.5406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			572.35030	523.431	15.26	0.4594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,052.74440	1,977.001	18.77	0.8227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			147.64440	155.701	18.77	0.1773	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			284.35510	299.713	17.12	0.3142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,249.45510	1,181.013	17.12	0.6858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,027.82800	3,946.193	22.23	0.9451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			42.72800	44.893	22.23	0.0549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			658.87090	700.269	14.85	0.6075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			443.97090	401.569	14.85	0.3925	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,864.64760	4,782.830	22.41	0.9713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			19.54760	21.530	22.41	0.0287	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			302.47430	319.125	16.94	0.3315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,177.57430	1,110.424	16.94	0.6685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,998.97560	3,916.854	22.18	0.9443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			43.87560	45.554	22.18	0.0557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			224.44120	236.003	17.82	0.2552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,539.54120	1,467.303	17.82	0.7448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,657.73620	3,575.666	21.56	0.9337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			52.63620	54.366	21.56	0.0663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			290.25240	306.032	17.06	0.3199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,225.35240	1,157.332	17.06	0.6801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			511.11890	542.413	15.48	0.5069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			646.21890	593.713	15.48	0.4931	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			321.91850	339.949	16.75	0.3496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,107.01850	1,041.249	16.75	0.6504	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,960.20020	3,877.758	22.11	0.9432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			45.10020	46.458	22.11	0.0568	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			82.68940	86.039	20.11	0.1034	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,867.78940	2,787.339	20.11	0.8966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			500.19790	530.768	15.53	0.4987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			665.29790	612.068	15.53	0.5013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			229.36120	240.803	17.76	0.2598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,514.46120	1,442.103	17.76	0.7402	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,395.75650	3,314.099	21.08	0.9236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			60.65650	62.799	21.08	0.0764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,066.34090	3,985.331	22.30	0.9462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			41.24090	44.031	22.30	0.0538	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			745.82490	690.153	15.77	0.5301	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			469.12490	497.353	15.77	0.4699	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	22/12/2017	Foreign Exchange Option	18.02	Put		4,819.13270	4,737.539	22.48	0.9680	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		22.43270	24.739	22.48	0.0320	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		702.13350	648.660	15.56	0.5042	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		518.33350	549.060	15.56	0.4958	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,260.83660	1,196.524	16.91	0.6385	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		393.33660	413.624	16.91	0.3615	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,245.23280	1,181.410	16.86	0.6334	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		401.83280	422.610	16.86	0.3666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		650.26230	604.808	15.26	0.4315	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		752.66230	792.208	15.26	0.5685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		889.43130	935.671	14.75	0.6389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		487.03130	448.271	14.75	0.3611	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,296.10310	2,223.004	18.73	0.7810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		0.00000	245.281	18.78	0.2150	2,452,814.00	10,000	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		103.89870	110.470	22.14	0.0991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,201.49870	4,123.070	22.14	0.9009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		103.23730	110.145	22.15	0.0988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,210.83730	4,132.745	22.15	0.9012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		205.87250	215.937	19.11	0.1919	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		104.56390	110.800	22.12	0.0994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,192.16390	4,113.400	22.12	0.9006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,779.56570	2,703.283	19.45	0.8285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		181.96570	190.683	19.45	0.1715	19,068.32	100	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		0.00000	2,257.881	18.78	0.7850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		697.53240	650.388	15.40	0.4497	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		855.46110	900.094	14.87	0.6223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		523.06110	482.694	14.87	0.3777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,177.28260	1,237.651	14.13	0.7554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		274.88260	250.251	14.13	0.2446	6,306,335.28	25,200	31,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,553.47250	2,478.537	19.11	0.8081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		238.50310	250.403	18.73	0.2190	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,826.17580	1,757.544	17.99	0.7182	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		318.57580	334.944	17.99	0.2818	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,993.92760	1,923.507	18.26	0.7429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		286.32760	300.907	18.26	0.2571	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		719.93240	757.788	15.40	0.5503	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,885.46020	1,818.950	17.95	0.7038	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		363.56020	381.351	17.95	0.2962	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,580.19800	2,507.476	19.01	0.7883	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		248.29800	259.876	19.01	0.2117	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,403.01730	1,342.913	16.95	0.6120	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		513.91730	537.613	16.95	0.3880	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,326.59940	1,268.203	16.77	0.5943	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		545.69940	570.903	16.77	0.4057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,079.95730	1,127.411	14.79	0.6523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		541.35730	506.112	14.79	0.3477	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	18/06/2018	Foreign Exchange Option	16.38	Put		3,051.98600	2,976.107	19.47	0.8007	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		260.58600	267.407	19.47	0.1993	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,105.18010	1,153.654	14.71	0.6625	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		516.58010	482.354	14.71	0.3375	0.00	0	760	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,952.33140	1,889.318	17.88	0.6839	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		430.93140	450.618	17.88	0.3161	0.00	0	760	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		822.99910	860.126	15.71	0.5368	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		874.39910	828.826	15.71	0.4632	0.00	0	70,530	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,125.78500	1,175.080	14.65	0.6706	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		497.18500	463.780	14.65	0.3294	0.00	0	2,700	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,976.80090	1,913.483	17.91	0.6874	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		425.40090	444.783	17.91	0.3126	0.00	0	2,700	
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,619.91090	2,697.846	12.76	0.9631	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		31.31090	26.546	12.76	0.0369	0.00	0	750	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		174.50740	183.533	21.67	0.1357	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,285.90740	4,212.233	21.67	0.8643	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		173.60590	183.083	21.69	0.1354	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,295.00590	4,221.783	21.69	0.8646	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		175.41330	183.984	21.66	0.1361	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,276.81330	4,202.684	21.66	0.8639	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,560.09980	1,503.044	17.21	0.5904	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		646.19980	671.644	17.21	0.4096	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,804.75280	2,888.504	11.90	0.9658	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		24.95280	25.804	11.90	0.0342	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,958.38870	1,897.406	17.96	0.6346	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		598.18870	620.106	17.96	0.3654	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,785.21920	2,717.947	19.20	0.7289	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		425.01920	440.647	19.20	0.2711	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,416.15150	1,471.184	14.83	0.7069	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		486.35150	458.484	14.83	0.2931	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		657.18550	681.760	17.59	0.3963	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,747.38550	1,689.060	17.59	0.6037	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		661.85740	686.635	17.57	0.3987	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,732.05740	1,673.935	17.57	0.6013	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,353.48760	1,406.743	14.94	0.6879	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		533.68760	504.043	14.94	0.3121	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		659.51320	684.192	17.58	0.3975	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,739.71320	1,681.492	17.58	0.6025	0.00	0	0	
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,732.63420	1,676.562	17.59	0.5756	0.00	0	0	
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		772.63420	799.862	17.59	0.4244	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		781.18660	807.803	17.86	0.4143	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,885.88660	1,829.003	17.86	0.5857	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		778.78550	805.311	17.87	0.4132	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,893.48550	1,836.511	17.87	0.5868	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		776.39430	802.828	17.88	0.4122	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,901.09430	1,844.028	17.88	0.5878	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,895.81940	1,840.534	17.85	0.5644	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			889.71940	918.434	17.85	0.4356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			898.34790	926.472	18.06	0.4267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,044.84790	1,988.772	18.06	0.5733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			895.90900	923.947	18.07	0.4257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,052.40900	1,996.247	18.07	0.5743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			893.47910	921.424	18.08	0.4247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,059.97910	2,003.724	18.08	0.5753	0.00	0	0
Total \$ / R Option												11,229,852.74	55,450	1,459,076
Total \$ / R												772,739,160.44	113,508	2,475,081
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.10550		13.02380			0.0000	406,270.50	31	383
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.29870		13.21490			0.0000	13,298.70	1	57
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.48740		13.40240			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.67130		13.58860			0.0000	0.00	0	182
Total \$ / R MAXI Future												419,569.20	32	626
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			3,267.39190	3,425.556	19.60	0.0662	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			215,887.39190	207,875.556	19.60	0.9338	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			3,228.15840	3,383.839	19.61	0.0655	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			216,848.15840	208,833.839	19.61	0.9345	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			3,307.12170	3,467.808	19.58	0.0669	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			214,927.12170	206,917.808	19.58	0.9331	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			38,376.17920	40,631.781	16.26	0.4047	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			91,886.17920	85,761.781	16.26	0.5953	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			38,104.58930	40,341.086	16.28	0.4024	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			92,614.58930	86,471.086	16.28	0.5976	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			38,649.85770	40,925.048	16.24	0.4071	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			91,159.85770	85,055.048	16.24	0.5929	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			59,625.12840	62,757.230	15.97	0.4770	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			91,385.12840	86,017.230	15.97	0.5230	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			59,297.73750	62,411.473	15.99	0.4750	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			92,057.73750	86,671.473	15.99	0.5250	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			59,954.49150	63,105.038	15.96	0.4791	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			90,714.49150	85,365.038	15.96	0.5209	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			72,030.16550	75,299.811	16.13	0.4848	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			106,170.16550	101,169.811	16.13	0.5152	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			71,702.42200	74,957.465	16.15	0.4831	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			106,842.42200	101,827.465	16.15	0.5169	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			72,359.59380	75,643.894	16.12	0.4866	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			105,499.59380	100,513.894	16.12	0.5134	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												419,569.20	32	626

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	30/06/2017	Foreign Exchange Future			16.52320		16.37520			0.0000	33,046.40	2	5
£ / R	On	31/07/2017	Foreign Exchange Future			16.62990		16.61800			0.0000	415,747.50	25	25
£ / R	On	18/09/2017	Foreign Exchange Future			16.78820		16.63680			0.0000	76,990,685.20	4,586	47,406
£ / R	On	18/12/2017	Foreign Exchange Future			17.08200		16.92680			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.37420		17.21580			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.66100		17.50410			0.0000	0.00	0	3,441
Total £ / R Future												77,439,479.10	4,613	59,820
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			501.65780	356.660	19.88	0.8666	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			16.85780	19.860	19.88	0.1334	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			0.00000	295.541	15.09	0.4804	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			0.00000	315.441	15.09	0.5196	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			530.62330	446.920	15.38	0.4568	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			467.42330	535.120	15.38	0.5432	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,328.32260	1,200.767	16.85	0.7544	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			165.12260	188.967	16.85	0.2456	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			135.70460	155.156	17.13	0.2083	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,498.90460	1,366.956	17.13	0.7917	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			134.37950	153.630	17.14	0.2065	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,507.57950	1,375.430	17.14	0.7935	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			137.04480	156.696	17.11	0.2100	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,490.24480	1,358.496	17.11	0.7900	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.34200	2.263	20.07	0.0033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,214.54200	8,060.263	20.07	0.9967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.32860	2.242	20.07	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,224.52860	8,070.242	20.07	0.9968	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.31530	2.221	20.07	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,234.51530	8,080.221	20.07	0.9968	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			926.28210	1,004.028	15.83	0.5514	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			940.48210	859.828	15.83	0.4486	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			934.79600	1,013.350	15.82	0.5548	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			928.99600	849.150	15.82	0.4452	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			930.53340	1,008.680	15.82	0.5531	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			934.73340	854.480	15.82	0.4469	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			945.60420	1,014.578	16.21	0.4970	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,351.50420	1,263.578	16.21	0.5030	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			952.90250	1,022.337	16.20	0.4998	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,338.80250	1,251.337	16.20	0.5002	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			949.24670	1,018.447	16.20	0.4984	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,345.14670	1,257.447	16.20	0.5016	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												77,439,479.10	4,613	61,720
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11723		0.11732			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11947		0.11955			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12177		0.12184			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,992
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.35050	0.330	20.86	0.0010	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,268.05050	4,277.130	20.86	0.9990	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.03370	0.031	20.86	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,267.73370	5,276.831	20.86	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.96220	2.827	20.86	0.0076	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,270.66220	3,279.627	20.86	0.9924	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			587.52010	573.763	18.20	0.5111	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			632.12010	626.563	18.20	0.4889	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			294.68050	284.806	20.01	0.2939	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,339.28050	1,337.606	20.01	0.7061	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,123.92000	1,115.371	16.07	0.7882	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			168.52000	168.171	16.07	0.2118	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			856.33580	841.022	18.26	0.5682	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			672.13580	664.322	18.26	0.4318	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			509.48650	495.388	19.75	0.3803	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,325.28650	1,318.688	19.75	0.6197	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,399.40140	1,390.945	16.20	0.7897	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			215.20140	214.245	16.20	0.2103	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	5,992
€ / R	On	30/06/2017	Foreign Exchange Future			14.59590		14.41050			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.69920		14.51240			0.0000	29,398.40	2	2
€ / R	On	18/09/2017	Foreign Exchange Future			14.85560		14.66620			0.0000	14,736,755.20	992	98,267
€ / R	On	18/12/2017	Foreign Exchange Future			15.14980		14.95540			0.0000	0.00	0	16,969
€ / R	On	19/03/2018	Foreign Exchange Future			15.44770		15.24840			0.0000	0.00	0	4,442
€ / R	On	18/06/2018	Foreign Exchange Future			15.74040		15.54130			0.0000	0.00	0	1
Total € / R Future												14,766,153.60	994	119,685
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			372.67450	198.143	15.79	0.7942	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			13.17450	24.043	15.79	0.2058	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			387.35200	262.718	13.79	0.5114	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			169.75200	231.918	13.79	0.4886	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			4.27720	5.673	23.92	0.0102	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,818.07720	4,630.073	23.92	0.9898	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			4.39380	5.825	23.92	0.0105	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,798.19380	4,610.225	23.92	0.9895	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			4.33510	5.749	23.92	0.0103	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,808.13510	4,620.149	23.92	0.9897	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,141.21690	1,288.894	13.10	0.8206	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			185.81690	139.094	13.10	0.1794	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,665.16230	1,502.053	16.54	0.7362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,170.86990	2,988.201	18.81	0.9004	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,457.97550	6,265.250	20.07	0.9924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			75.66360	87.455	18.83	0.0991	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,180.26360	2,997.655	18.83	0.9009	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			75.06190	86.911	18.84	0.0985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,189.66190	3,007.111	18.84	0.9015	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			76.26990	88.001	18.81	0.0996	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			230.56230	261.853	16.54	0.2638	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,049.84510	1,190.789	13.22	0.7908	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			224.44510	170.989	13.22	0.2092	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,784.61210	1,619.452	16.78	0.7563	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			210.01210	239.252	16.78	0.2437	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.37550	5.050	20.07	0.0076	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			849.27050	949.227	14.16	0.6089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			650.87050	551.527	14.16	0.3911	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			938.74830	1,048.287	13.92	0.6504	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			550.34830	460.587	13.92	0.3496	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			933.82650	1,042.858	13.93	0.6482	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			555.42650	465.158	13.93	0.3518	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			943.69410	1,053.746	13.91	0.6526	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			545.29410	456.046	13.91	0.3474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			885.62880	777.931	14.52	0.4290	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			922.90850	1,013.888	14.53	0.5693	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			891.60850	783.488	14.53	0.4307	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			930.96710	1,022.792	14.51	0.5728	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			879.66710	772.392	14.51	0.4272	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			926.92880	1,018.331	14.52	0.5710	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												14,766,153.60	994	161,333
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.93840		9.87160			0.0000	1,987,680.00	200	23,338
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.07370		10.00520			0.0000	80,589.60	8	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.20660		10.13730			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.33610		10.26720			0.0000	0.00	0	2,042
Total AU\$ / R Future												2,068,269.60	208	29,861
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			5.78620	5.268	19.55	0.0164	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,314.18620	2,246.868	19.55	0.9836	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.76230	5.245	19.60	0.0163	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,324.16230	2,256.845	19.60	0.9837	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.81030	5.293	19.49	0.0165	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,304.21030	2,236.893	19.49	0.9835	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			40.58500	43.944	16.64	0.0864	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,895.38500	1,830.245	16.64	0.9136	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			40.10840	43.429	16.66	0.0855	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,904.90840	1,839.729	16.66	0.9145	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			39.63890	42.918	16.67	0.0846	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,914.43890	1,849.218	16.67	0.9154	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			516.84090	555.305	12.78	0.5993	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			369.54090	338.705	12.78	0.4007	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			511.90450	550.070	12.79	0.5957	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			374.60450	343.470	12.79	0.4043	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			507.00220	544.876	12.80	0.5921	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			379.70220	348.276	12.80	0.4079	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			667.61320	626.519	13.04	0.5260	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			431.72160	459.948	13.01	0.4797	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			654.52160	613.848	13.01	0.5203	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			428.25160	456.271	13.02	0.4769	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			661.05160	620.171	13.02	0.5231	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			424.81320	452.619	13.04	0.4740	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,068,269.60	208	29,861
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.95430		9.84970			0.0000	2,986,290.00	300	260
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.11360		10.00680			0.0000	3,539,760.00	350	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.26840		10.16000			0.0000	0.00	0	0
Total CAD/ R Future												6,526,050.00	650	610
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			17.47210	20.819	16.75	0.0623	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,457.77210	1,356.519	16.75	0.9377	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			17.14390	20.425	16.78	0.0612	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,467.44390	1,366.125	16.78	0.9388	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			17.80640	21.221	16.73	0.0634	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,448.10640	1,346.921	16.73	0.9366	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			199.40880	227.003	14.25	0.3554	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			732.60880	653.403	14.25	0.6446	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			197.15570	224.385	14.27	0.3521	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			740.35570	660.785	14.27	0.6479	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			201.68890	229.652	14.22	0.3588	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			724.88890	646.052	14.22	0.6412	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			505.96530	564.061	13.26	0.5906	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			415.96530	365.661	13.26	0.4094	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			501.49940	559.069	13.27	0.5872	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			421.49940	370.669	13.27	0.4128	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			510.46740	569.086	13.24	0.5941	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			410.46740	360.686	13.24	0.4059	0.00	0	0
Total CAD/ R Option												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
Total CAD/ R												6,526,050.00	650	610
CHF / R	On	18/09/2017	Foreign Exchange Future			13.65150		13.49890			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93720		13.78050			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.22850		14.06840			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,715
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			43.32230	52.786	18.64	0.0961	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,934.42230	1,791.286	18.64	0.9039	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			42.88610	52.216	18.66	0.0951	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,943.98610	1,800.715	18.66	0.9049	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			43.76370	53.364	18.61	0.0970	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,924.86370	1,781.864	18.61	0.9030	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			475.35570	540.307	15.21	0.4957	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			724.85570	633.107	15.21	0.5043	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			471.86860	536.529	15.23	0.4931	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			731.36860	639.329	15.23	0.5069	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			478.87160	544.108	15.19	0.4984	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			718.37160	626.908	15.19	0.5016	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			693.68060	766.208	15.07	0.5427	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			775.28060	687.708	15.07	0.4573	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			689.86030	761.992	15.08	0.5405	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			781.46030	693.492	15.08	0.4595	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			697.52250	770.448	15.05	0.5449	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			769.12250	681.948	15.05	0.4551	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,715
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91170		1.89370			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92840		1.91030			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.94360		1.92420			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			50.34790	58.909	17.36	0.0841	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,613.34790	2,441.910	17.36	0.9159	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			45.92120	53.653	17.48	0.0773	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,708.92120	2,536.653	17.48	0.9227	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			55.22240	64.698	17.24	0.0915	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,518.22240	2,347.698	17.24	0.9085	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			607.35350	675.112	14.58	0.4759	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,004.35350	891.112	14.58	0.5241	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			573.38870	637.700	14.68	0.4563	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,070.38870	953.700	14.68	0.5437	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			643.17360	714.505	14.48	0.4960	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			940.17360	830.505	14.48	0.5040	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			934.83150	837.833	14.49	0.4362	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			934.50490	1,027.213	14.56	0.5472	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			992.50490	891.213	14.56	0.4528	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			893.82860	982.293	14.62	0.5308	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,051.82860	946.293	14.62	0.4692	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			976.83150	1,073.833	14.49	0.5638	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			2.00870		1.98050			0.0000	301,305.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.04950		2.02070			0.0000	0.00	0	0
Total DKK / R Future												301,305.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			633.16820	785.784	13.39	0.6614	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			428.16820	298.783	13.39	0.3386	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			584.57390	727.798	13.51	0.6309	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			479.57390	340.798	13.51	0.3691	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			684.93140	847.047	13.27	0.6916	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			379.93140	260.047	13.27	0.3084	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			792.78810	643.226	13.96	0.4213	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			888.23800	1,041.189	13.78	0.6196	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			681.23800	546.189	13.78	0.3804	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			842.97020	988.624	13.87	0.5991	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			735.97020	593.624	13.87	0.4009	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			799.78810	938.226	13.96	0.5787	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												301,305.00	150	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68390		1.67390			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71200		1.70170			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73860		1.72800			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			36.18120	39.135	19.29	0.0607	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,797.18120	2,700.135	19.29	0.9393	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			32.81660	35.329	19.39	0.0553	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,893.81660	2,796.329	19.39	0.9447	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			39.90660	43.357	19.18	0.0665	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,700.90660	2,604.357	19.18	0.9335	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			491.93960	519.083	16.17	0.4041	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,174.93960	1,099.083	16.17	0.5959	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			465.29430	490.680	16.32	0.3861	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,248.29430	1,170.680	16.32	0.6139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			520.22220	549.223	16.02	0.4228	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,103.22220	1,029.223	16.02	0.5772	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			919.07010	860.093	15.32	0.4589	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			860.60100	905.407	15.44	0.5238	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			980.60100	919.407	15.44	0.4762	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			823.85230	866.496	15.57	0.5068	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,043.85230	980.496	15.57	0.4932	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			899.07010	946.093	15.32	0.5411	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12440		0.12410			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12140		0.12400			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11960		0.12410			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11770		0.12340			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.55900		1.54180			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58470		1.56720			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.61040		1.59260			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.52680		9.50050			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.65110		9.62340			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.77170		9.74390			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			33.43800	32.947	16.43	0.0969	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,112.93800	1,086.147	16.43	0.9031	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			32.79430	32.301	16.45	0.0952	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,122.29430	1,095.501	16.45	0.9048	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			34.09530	33.606	16.40	0.0986	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,103.59530	1,076.806	16.40	0.9014	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			346.42220	344.122	15.47	0.4642	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			523.02220	493.022	15.47	0.5358	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			344.99930	342.602	15.58	0.4609	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			531.59930	501.502	15.58	0.5391	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			343.60410	341.116	15.68	0.4577	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			540.20410	510.016	15.68	0.5423	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			772.50050	796.472	19.08	0.6130	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			478.60050	474.772	19.08	0.3870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			761.76190	785.392	18.90	0.6110	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			477.86190	473.692	18.90	0.3890	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			783.24750	807.559	19.25	0.6151	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			479.34750	475.859	19.25	0.3849	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27770		1.27080			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29260		1.28530			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30940		1.29880			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			992.00000	923.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			1,092.00000	1,023.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			892.00000	823.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			147.00000	74.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			247.00000	174.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			347.00000	274.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			112.00000	6.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			212.00000	106.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	94.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			12.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28100		1.27740			0.0000	0.00	0	2,126
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28450		1.28090			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28820		1.28450			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,126
Total QUANTO £ / \$												0.00	0	2,126
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.13350		1.12610			0.0000	0.00	0	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13920		1.13170			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.14530		1.13770			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
Total QUANTO € / \$ Future												0.00	0	2
Total QUANTO € / \$												0.00	0	2
RAIN	On	18/09/2017	Foreign Exchange Future			22,603.57000	22,398.16000				0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.46220	9.39680				0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call		154.76950	173.721	14.13	0.3982		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		407.96950	361.521	14.13	0.6018		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		160.62380	180.285	14.07	0.4096		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		393.82380	348.085	14.07	0.5904		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		157.67230	176.977	14.10	0.4039		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		400.87230	354.777	14.10	0.5961		0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.65300	3.64260				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58630	3.57560				0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call		149.49610	155.815	13.96	0.6783		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		56.89610	52.815	13.96	0.3217		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		143.01800	149.131	13.92	0.6633		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		60.41800	56.131	13.92	0.3367		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call		156.12530	162.646	13.99	0.6929		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		53.52530	49.646	13.99	0.3071		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		203.12490	209.263	14.42	0.5844		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		147.52490	142.963	14.42	0.4156		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		197.83230	203.841	14.42	0.5754		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		152.23230	147.541	14.42	0.4246		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		208.51020	214.775	14.43	0.5934		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		142.91020	138.475	14.43	0.4066		0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.37510	1.36820				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35140	1.34430				0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.33490	1.32690				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
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									863 030 134.20	64,705	1,238,979
Total Options									11 229 852.74	55,450	1,502,624
Grand Total:									874,259,986.94	120,155	2,741,603