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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2017

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			12.99100		12.93230			0.0000	2,247,443.00	173	0
\$ / R On 30/06/2017 Foreign Exchange Future			12.99970		12.93230			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			13.00660		12.94200			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.00920		12.94590			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.01300		12.95270			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.01800		12.95730			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.02310		12.96190			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.03070		12.96870			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			13.03320		12.97100			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.03570		12.97330			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.04080		12.97780			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.05090		12.98700			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.05590		12.99150			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.06610		13.00070			0.0000	1,620,196.40	124	4,542
\$ / R On 04/08/2017 Foreign Exchange Future			13.07480		13.00930			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.09010		13.02440			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.10320		13.03730			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.12940		13.06320			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.13370		13.06740			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.17200		13.10550			0.0000	2,187,592,588.00	166,079	880,140
\$ / R On 27/09/2017 Foreign Exchange Future			13.19110		13.12460			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			13.19320		13.12670			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.19540		13.12880			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.24670		13.17980			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.25520		13.18830			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.29150		13.22440			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.32360		13.25620			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.36630		13.29870			0.0000	73,568,115.20	5,504	121,346
\$ / R	On	22/12/2017	Foreign Exchange Future			13.37480		13.30720			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.39770		13.33040			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.48080		13.41710			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.48480		13.42120			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.54810		13.48740			0.0000	270,962.00	20	9,989
\$ / R	On	25/04/2018	Foreign Exchange Future			13.62490		13.56240			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.65920		13.59470			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.66780		13.60270			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.74060		13.67130			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.86060		13.78860			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.93560		13.86270			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.05770		13.98330			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.12410		14.04880			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.25480		14.17790			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.32550		14.24770			0.0000	0.00	0	1,500
Total \$ / R Future												2,265,299,304.60	171,900	1,043,820
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			567.82100	509.000	19.54	1.0000	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			0.12100	0.000	19.54	0.0000	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,307.70000	3,249.000	19.54	1.0000	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.00000	0.000	19.54	0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			768.80220	701.919	32.40	0.9852	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			1.10220	1.619	32.40	0.0148	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,059.20560	994.784	22.72	0.9899	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			1.20560	1.384	22.72	0.0101	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			612.08320	553.014	17.88	0.9246	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			7.98320	12.214	17.88	0.0754	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,119.76270	1,060.089	20.35	0.9820	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			2.46270	3.089	20.35	0.0180	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,022.70290	4,962.006	40.27	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.00290	0.006	40.27	0.0000	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			5.60560	6.973	19.41	0.0359	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			998.30560	938.973	19.41	0.9641	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			354.66480	402.134	15.20	0.8360	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			47.36480	34.134	15.20	0.1640	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			277.63730	236.828	15.75	0.6004	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			99.53730	119.928	15.75	0.3996	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			773.35320	716.721	17.99	0.8916	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			22.05320	27.421	17.99	0.1084	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			501.68180	550.526	13.46	0.9101	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			30.68180	17.326	13.46	0.0899	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			160.22320	131.633	14.79	0.3940	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			213.52320	247.333	14.79	0.6060	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,585.78030	1,523.582	20.71	0.9819	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			3.58030	4.382	20.71	0.0181	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			0.00000	300.944	14.70	0.6620	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			0.00000	110.144	14.70	0.3380	2,202,884.00	20,000	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,322.59960	1,261.059	19.33	0.9565	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			9.59960	11.959	19.33	0.0435	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			136.17250	158.165	15.79	0.4040	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			349.17250	307.265	15.79	0.5960	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,539.61580	3,475.282	30.57	0.9965	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.11580	1.182	30.57	0.0035	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			586.90580	536.432	17.10	0.7486	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			78.40580	92.332	17.10	0.2514	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			777.53080	723.371	17.72	0.8133	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			58.23080	69.471	17.72	0.1867	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			441.53710	397.973	16.16	0.6203	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			150.83710	172.773	16.16	0.3797	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			809.03410	757.021	17.56	0.7812	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			83.43410	97.121	17.56	0.2188	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			494.83950	452.173	16.05	0.6119	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			182.13950	205.373	16.05	0.3881	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			617.28990	572.293	16.30	0.6483	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			180.48990	201.693	16.30	0.3517	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,780.88670	3,714.986	25.30	0.9902	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			4.08670	4.386	25.30	0.0098	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			278.66020	249.969	14.92	0.4083	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			376.06020	413.669	14.92	0.5917	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			3.19570	3.734	23.68	0.0079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,277.69570	4,211.734	23.68	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			3.14590	3.677	23.68	0.0078	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,287.64590	4,221.677	23.68	0.9922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			3.24630	3.792	23.68	0.0080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			64.27680	52.988	13.57	0.1229	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			432.90240	399.103	15.44	0.4970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			338.40240	371.103	15.44	0.5030	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			102.51700	115.551	18.17	0.1921	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			911.58880	966.628	13.59	0.8741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			66.08880	54.628	13.59	0.1259	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			270.97720	245.537	14.83	0.3700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			476.47720	517.537	14.83	0.6300	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			919.77680	974.988	13.57	0.8771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			366.09180	400.989	15.27	0.5320	200,494.55	500	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			657.46760	705.806	14.26	0.7550	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			151.96760	133.806	14.26	0.2450	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			1,030.48790	980.619	17.55	0.7552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			135.98790	152.619	17.55	0.2448	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,247.01700	1,193.551	18.17	0.8079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			145.63370	163.255	17.41	0.2593	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,402.83910	3,337.293	22.32	0.9811	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			8.33910	9.293	22.32	0.0189	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			599.35250	559.633	16.12	0.5930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			254.85250	281.633	16.12	0.4070	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			390.59180	358.989	15.27	0.4680	179,494.55	500	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			732.10920	688.668	16.60	0.6536	0.00	0	216,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			191.72640	213.465	16.79	0.3249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			786.22640	741.464	16.79	0.6751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			961.25250	1,017.318	13.47	0.8912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			55.75250	45.318	13.47	0.1088	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			980.13370	931.255	17.41	0.7407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			72.00490	82.074	18.82	0.1421	6,073.50	74	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,318.27380	1,263.822	18.37	0.8224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			93.77380	105.822	18.37	0.1776	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			496.73490	460.463	15.71	0.5369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			302.23490	332.463	15.71	0.4631	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			207.60920	230.668	16.60	0.3464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			76.62900	87.305	18.74	0.1499	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,935.69480	1,875.022	19.51	0.9130	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			41.19480	47.022	19.51	0.0870	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			865.51730	819.152	17.06	0.7038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			171.01730	191.152	17.06	0.2962	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,516.50490	1,460.074	18.82	0.8579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			396.51280	364.448	15.29	0.4722	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			532.19500	575.688	14.64	0.6727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			226.69500	203.688	14.64	0.3273	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,672.77760	1,614.501	19.08	0.8817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			58.27760	66.501	19.08	0.1183	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,471.12900	1,415.305	18.74	0.8501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			240.74230	266.442	16.25	0.3894	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,907.64240	2,842.619	21.19	0.9704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			13.14240	14.619	21.19	0.0296	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			726.94200	777.628	14.08	0.7934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			121.44200	105.628	14.08	0.2066	2,120,380.49	20,074	33,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			362.01280	396.448	15.29	0.5278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			5.53630	6.180	23.46	0.0126	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			79.54440	90.599	18.69	0.1547	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,444.04440	1,388.599	18.69	0.8453	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,135.25620	1,194.563	13.07	0.9377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			29.75620	22.563	13.07	0.0623	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			635.24230	594.442	16.25	0.6106	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	13.00	Put		319.81110	291.960	15.02	0.4129	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,895.67710	4,829.396	23.68	0.9968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.17710	1.396	23.68	0.0032	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,202.92760	1,150.116	18.05	0.7984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		108.42760	122.116	18.05	0.2016	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,900.03630	3,834.180	23.46	0.9874	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		5.40950	6.039	23.52	0.0123	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		106.02030	119.444	18.10	0.1978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,220.52030	1,167.444	18.10	0.8022	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,644.99240	1,587.019	19.03	0.8778	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		60.49240	69.019	19.03	0.1222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		425.31110	463.960	15.02	0.5871	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.68	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,303.59990	3,238.137	22.09	0.9794	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		9.09990	10.137	22.09	0.0206	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		269.78120	297.675	15.98	0.4252	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		564.28120	525.675	15.98	0.5748	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,929.90950	3,864.038	23.52	0.9877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		825.65080	779.990	16.93	0.6897	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		561.78290	606.497	14.55	0.6938	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		206.28290	184.497	14.55	0.3062	1,844,967.00	10,000	30,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,700.98700	3,635.236	23.00	0.9853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		6.48700	7.236	23.00	0.0147	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,894.50000	986,828.000	23.68	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,267.74630	4,201.792	23.68	0.9920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		179.07620	199.772	16.96	0.3074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		833.57620	787.772	16.96	0.6926	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		94.82090	106.988	18.34	0.1794	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,309.32090	1,254.988	18.34	0.8206	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		181.15080	201.990	16.93	0.3103	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		642.75190	603.678	16.25	0.5967	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		267.35190	294.778	16.25	0.4033	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,010.97680	3,945.508	22.92	0.9870	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		5.57680	6.608	22.92	0.0130	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		432.41910	400.924	15.43	0.4794	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		379.11910	414.124	15.43	0.5206	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		344.53390	317.925	15.14	0.4155	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		453.33390	493.325	15.14	0.5845	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,733.75700	1,679.348	18.96	0.8378	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		103.55700	116.048	18.96	0.1622	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,267.30860	4,202.530	21.18	0.9859	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		5.60860	7.730	21.18	0.0141	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,118.35390	1,072.259	17.51	0.7131	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		206.65390	227.460	17.51	0.2869	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		592.61520	636.268	14.94	0.6334	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		324.31520	301.068	14.94	0.3666	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			663.51110	627.950	16.15	0.5598	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			351.81110	383.150	16.15	0.4402	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,022.89260	980.695	17.10	0.6655	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			267.29260	292.195	17.10	0.3345	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			679.47720	647.038	16.01	0.5299	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			435.67720	470.638	16.01	0.4701	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,501.16960	4,432.882	21.69	0.9755	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			17.36960	16.482	21.69	0.0245	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			42.41680	42.474	22.12	0.0524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,053.71680	3,986.174	22.12	0.9476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			479.19730	454.834	15.28	0.4177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			627.89730	671.134	15.28	0.5823	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			651.24180	695.283	15.19	0.5967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			452.54180	428.983	15.19	0.4033	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			42.78180	42.711	22.10	0.0527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,044.08180	3,976.412	22.10	0.9473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			614.26130	657.013	15.34	0.5737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			495.56130	470.713	15.34	0.4263	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			600.89330	643.169	15.39	0.5651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			512.19330	486.869	15.39	0.4349	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			42.98600	42.951	22.09	0.0530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,034.28600	3,966.651	22.09	0.9470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,067.50150	1,123.299	14.09	0.7946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			168.80150	156.999	14.09	0.2054	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			523.14160	561.862	15.75	0.5124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			624.44160	595.562	15.75	0.4876	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			534.78610	508.824	15.47	0.4462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			583.48610	625.124	15.47	0.5538	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			897.56270	949.730	14.40	0.7275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			248.86270	233.430	14.40	0.2725	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,968.10160	1,915.186	18.90	0.8099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			156.80160	171.486	18.90	0.1901	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,320.95760	2,264.664	19.47	0.8503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			119.65760	130.964	19.47	0.1497	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,209.57990	1,267.869	13.85	0.8406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			120.87990	111.570	13.85	0.1594	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,603.32620	1,668.423	14.10	0.9157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			54.62620	52.123	14.10	0.0843	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			362.34060	392.199	16.75	0.3866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			973.64060	935.899	16.75	0.6134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			997.14870	1,051.540	14.21	0.7685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			198.44870	185.240	14.21	0.2315	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			641.81160	685.531	15.23	0.5909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			463.11160	439.231	15.23	0.4091	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			421.19860	454.531	16.34	0.4352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			822.49860	788.231	16.34	0.5648	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,016.03400	2,954.135	20.56	0.9041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			74.73400	80.435	20.56	0.0959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,870.78550	1,818.977	18.74	0.7966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			169.48550	185.277	18.74	0.2034	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			687.92230	657.202	15.94	0.5143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			486.62230	523.502	15.94	0.4857	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,378.58660	1,439.316	13.58	0.8849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			79.88660	73.016	13.58	0.1151	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			592.13060	634.089	15.43	0.5595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			523.43060	497.789	15.43	0.4405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,977.00110	1,923.989	18.91	0.8110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			155.70110	170.289	18.91	0.1890	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			299.71280	325.214	17.28	0.3309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,181.01280	1,138.914	17.28	0.6691	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,946.19330	3,878.877	21.96	0.9444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			44.89330	45.177	21.96	0.0556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			700.26920	745.926	15.01	0.6257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			401.56920	379.627	15.01	0.3743	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,782.83020	4,715.389	22.18	0.9710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			21.53020	21.689	22.18	0.0290	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			319.12450	346.034	17.10	0.3486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,110.42450	1,069.734	17.10	0.6514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,916.85410	3,849.652	21.91	0.9435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			45.55410	45.952	21.91	0.0565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			236.00300	256.582	17.96	0.2699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,467.30300	1,420.282	17.96	0.7301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,575.66590	3,510.006	21.40	0.9314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			54.36590	56.306	21.40	0.0686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			306.03210	331.996	17.22	0.3367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,157.33210	1,115.696	17.22	0.6633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			542.41310	582.072	15.65	0.5260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			593.71310	565.772	15.65	0.4740	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			339.94900	368.330	16.92	0.3672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,041.24900	1,002.030	16.92	0.6328	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,877.75810	3,810.709	21.85	0.9422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			46.45810	47.009	21.85	0.0578	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			86.03890	93.873	20.21	0.1106	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,787.33890	2,727.573	20.21	0.8894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			530.76800	569.862	15.71	0.5178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			612.06800	583.562	15.71	0.4822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			240.80330	261.768	17.91	0.2747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,442.10330	1,395.469	17.91	0.7253	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,314.09940	3,249.974	21.01	0.9200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			62.79940	66.274	21.01	0.0800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,985.33100	3,917.871	22.02	0.9456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			44.03100	44.171	22.02	0.0544	0.00	0	33,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,737.53870	4,670.403	22.29	0.9673	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		24.73870	25.203	22.29	0.0327	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		690.15260	659.782	15.95	0.5113	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		497.35260	534.582	15.95	0.4887	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		648.65970	620.547	15.74	0.4860	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		549.05970	588.247	15.74	0.5140	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,196.52420	1,161.356	17.07	0.6240	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		413.62420	442.156	17.07	0.3760	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,181.40960	1,146.814	17.03	0.6188	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		422.60960	451.614	17.03	0.3812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		604.80790	585.283	15.43	0.4182	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		792.20790	833.383	15.43	0.5818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		935.67080	980.827	14.92	0.6513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		448.27080	432.727	14.92	0.3487	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,223.00350	2,178.908	18.85	0.7714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		245.28140	261.552	18.90	0.2245	5,231,042.00	20,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		110.47050	116.013	22.15	0.1030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,123.07050	4,067.913	22.15	0.8970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		110.14530	115.659	22.17	0.1027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,132.74530	4,077.559	22.17	0.8973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		215.93730	230.258	19.22	0.2006	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		110.79950	116.369	22.13	0.1033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,113.39950	4,058.269	22.13	0.8967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,703.28320	2,655.170	19.55	0.8205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		190.68320	203.270	19.55	0.1795	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,257.88140	2,213.452	18.90	0.7755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		650.38760	629.800	15.57	0.4362	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		900.09390	944.329	15.04	0.6349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		482.69390	466.229	15.04	0.3651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,237.65140	1,287.987	14.28	0.7654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		250.25140	239.887	14.28	0.2346	2,398,868.00	10,000	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,478.53730	2,432.158	19.22	0.7994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		250.40350	267.008	18.85	0.2286	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,757.54440	1,718.647	18.14	0.7067	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		334.94440	356.747	18.14	0.2933	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,923.50680	1,882.579	18.40	0.7321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		300.90680	320.678	18.40	0.2679	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		757.78760	797.900	15.57	0.5638	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,507.47640	2,461.445	19.12	0.7793	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		259.87640	276.345	19.12	0.2207	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,818.95050	1,780.109	18.09	0.6926	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		381.35050	405.009	18.09	0.3074	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,342.91320	1,310.044	17.11	0.5993	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		537.61320	569.244	17.11	0.4007	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,268.20280	1,236.611	16.93	0.5814	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		570.90280	604.411	16.93	0.4186	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	13.05	Call			1,127.41150	1,179.221	14.93	0.6641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			506.11150	488.621	14.93	0.3359	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,976.10660	2,923.093	19.55	0.7924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			267.40660	283.693	19.55	0.2076	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,153.65390	1,207.469	14.88	0.6740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			482.35390	466.869	14.88	0.3260	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,889.31780	1,848.734	18.03	0.6719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			450.61780	479.334	18.03	0.3281	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			860.12590	905.170	15.87	0.5498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			828.82590	804.570	15.87	0.4502	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,175.08000	1,230.473	14.84	0.6818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			463.78000	449.873	14.84	0.3182	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,913.48250	1,872.960	18.08	0.6754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			444.78250	473.560	18.08	0.3246	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,697.84560	2,757.535	12.00	0.9737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			26.54560	16.935	12.00	0.0263	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			183.53260	191.489	21.65	0.1402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,212.23260	4,150.889	21.65	0.8598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			183.08330	191.002	21.66	0.1399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,221.78330	4,160.402	21.66	0.8601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			183.98410	191.978	21.63	0.1406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,202.68410	4,141.378	21.63	0.8594	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,503.04390	1,467.534	17.35	0.5783	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			671.64390	708.134	17.35	0.4217	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,888.50360	2,956.688	11.69	0.9710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.80360	21.088	11.69	0.0290	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,897.40600	1,856.745	18.07	0.6236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			620.10600	652.345	18.07	0.3764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,717.94670	2,667.724	19.27	0.7200	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			440.64670	463.324	19.27	0.2800	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,471.18370	1,529.001	14.96	0.7167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			458.48370	443.401	14.96	0.2833	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			681.76040	716.954	17.71	0.4077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,689.06040	1,651.354	17.71	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			686.63470	722.051	17.69	0.4101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,673.93470	1,636.451	17.69	0.5899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,406.74250	1,464.353	15.08	0.6980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			504.04250	488.753	15.08	0.3020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			684.19200	719.497	17.70	0.4089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,681.49200	1,643.897	17.70	0.5911	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,676.56190	1,639.898	17.70	0.5648	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			799.86190	837.598	17.70	0.4352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			807.80330	844.335	17.95	0.4246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,829.00330	1,790.235	17.95	0.5754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			805.31060	841.731	17.96	0.4235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,836.51060	1,797.631	17.96	0.5765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			802.82800	839.144	17.97	0.4225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,844.02800	1,805.044	17.97	0.5775	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,840.53390	1,802.158	17.93	0.5545	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			918.43390	956.958	17.93	0.4455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			926.47160	964.163	18.13	0.4362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,988.77160	1,948.663	18.13	0.5638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			923.94700	961.538	18.14	0.4352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,996.24700	1,956.038	18.14	0.5648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			921.42420	958.929	18.15	0.4342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,003.72420	1,963.429	18.15	0.5658	0.00	0	0
Total \$ / R Option												14,184,204.09	81,148	1,498,456
Total \$ / R												2,279,483,508.69	253,048	2,542,276
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.17200		13.10550			0.0000	79,032.00	6	388
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.36630		13.29870			0.0000	267,326.00	20	57
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.54810		13.48740			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.74060		13.67130			0.0000	0.00	0	182
Total \$ / R MAXI Future												346,358.00	26	631
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			3,425.55580	3,907.773	19.74	0.0737	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			207,875.55580	201,707.773	19.74	0.9263	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			3,383.83860	3,859.935	19.75	0.0729	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			208,833.83860	202,659.934	19.75	0.9271	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			3,467.80790	3,956.219	19.72	0.0745	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			206,917.80790	200,756.219	19.72	0.9255	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			40,631.78090	43,880.202	16.43	0.4233	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			85,761.78090	82,250.202	16.43	0.5767	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			40,341.08590	43,572.435	16.45	0.4209	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			86,471.08590	82,942.435	16.45	0.5791	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			40,925.04820	44,189.885	16.41	0.4256	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			85,055.04820	81,559.885	16.41	0.5744	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			62,757.23000	66,316.357	16.14	0.4907	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			86,017.23000	83,506.357	16.14	0.5093	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			62,411.47350	65,956.953	16.16	0.4887	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			86,671.47350	84,146.953	16.16	0.5113	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			63,105.03810	66,677.835	16.12	0.4928	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			85,365.03810	82,867.835	16.12	0.5072	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			75,299.81090	79,502.232	16.30	0.4981	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			101,169.81090	98,442.232	16.30	0.5019	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			74,957.46520	79,146.676	16.32	0.4964	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			101,827.46520	99,086.676	16.32	0.5036	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			75,643.89420	79,859.544	16.29	0.4998	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			100,513.89420	97,799.544	16.29	0.5002	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 \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												346,358.00	26	631
£ / R	On	30/06/2017	Foreign Exchange Future			16.83710		16.52320			0.0000	0.00	0	5
£ / R	On	31/07/2017	Foreign Exchange Future			16.94090		16.62990			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.10220		16.78820			0.0000	145,762,050.60	8,523	43,416
£ / R	On	18/12/2017	Foreign Exchange Future			17.40050		17.08200			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.68430		17.37420			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.98630		17.66100			0.0000	71,945.20	4	3,445
Total £ / R Future												145,833,995.80	8,527	55,834
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			356.66040	96.649	17.02	0.5404	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			19.86040	73.749	17.02	0.4596	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			295.54070	168.806	15.22	0.3249	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			315.44070	499.706	15.22	0.6751	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			446.91980	319.751	15.50	0.3591	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			535.11980	721.951	15.50	0.6409	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,200.76680	972.947	16.85	0.6775	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			188.96680	275.147	16.85	0.3225	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			155.15560	228.993	17.14	0.2779	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,366.95560	1,126.793	17.14	0.7221	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			153.63040	226.872	17.16	0.2758	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,375.43040	1,134.672	17.16	0.7242	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			156.69560	231.135	17.13	0.2800	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,358.49560	1,118.935	17.13	0.7200	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2.26270	2.228	19.21	0.0033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,060.26270	7,741.728	19.21	0.9967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2.24150	2.206	19.21	0.0033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,070.24150	7,751.706	19.21	0.9967	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.22050	2.185	19.21	0.0032	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,080.22050	7,761.685	19.21	0.9968	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,004.02820	1,192.595	16.02	0.6022	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			859.82820	738.295	16.02	0.3978	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,013.35020	1,202.872	16.01	0.6056	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			849.15020	728.572	16.01	0.3944	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,008.68040	1,197.722	16.02	0.6039	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			854.48040	733.422	16.02	0.3961	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,014.57840	1,197.383	16.43	0.5427	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,263.57840	1,121.083	16.43	0.4573	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,022.33660	1,206.115	16.42	0.5454	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,251.33660	1,109.815	16.42	0.4546	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,018.44710	1,201.742	16.42	0.5441	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,257.44710	1,115.442	16.42	0.4559	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 £ / R Option												0.00	0	1,900
Total £ / R												145,833,995.80	8,527	57,734
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11792		0.11723			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12016		0.11947			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12239		0.12177			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			0.32980	0.189	19.75	0.0007	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,277.12980	4,208.390	19.75	0.9993	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.03120	0.014	19.75	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,276.83120	5,208.214	19.75	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			2.82700	1.995	19.75	0.0058	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,279.62700	3,210.195	19.75	0.9942	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			573.76270	597.070	17.87	0.5289	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			626.56270	580.770	17.87	0.4711	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			284.80610	295.081	19.71	0.3043	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,337.60610	1,278.781	19.71	0.6957	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,115.37140	1,161.458	15.72	0.8080	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			168.17140	145.158	15.72	0.1920	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			841.02210	861.114	17.90	0.5816	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			664.32210	621.613	17.90	0.4184	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			495.38770	505.286	19.43	0.3889	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,318.68770	1,265.786	19.43	0.6111	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,390.94490	1,429.754	15.85	0.8050	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			214.24490	190.254	15.85	0.1950	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			14.78300		14.59590			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.88320		14.69920			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			15.04220		14.85560			0.0000	385,275,868.60	25,613	88,194
€ / R	On	18/12/2017	Foreign Exchange Future			15.33960		15.14980			0.0000	2,147,544.00	140	17,029
€ / R	On	19/03/2018	Foreign Exchange Future			15.62840		15.44770			0.0000	6,251,360.00	400	4,842
€ / R	On	18/06/2018	Foreign Exchange Future			15.93590		15.74040			0.0000	0.00	0	1
Total € / R Future												393,674,772.60	26,153	110,072
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			198.14280	64.181	16.15	0.4683	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			24.04280	77.181	16.15	0.5317	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			262.71750	180.884	14.08	0.3953	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			231.91750	334.084	14.08	0.6047	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,620.14870	4,435.690	24.03	0.9864	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			5.67320	7.875	24.07	0.0136	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	19.48	Put			4,630.07320	4,445.675	24.07	0.9864	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			5.82500	7.906	24.00	0.0137	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,610.22500	4,425.706	24.00	0.9863	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			5.74870	7.890	24.03	0.0136	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,288.89380	1,449.767	13.22	0.8531	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			139.09380	110.167	13.22	0.1469	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,502.05270	1,363.894	16.54	0.7001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,988.20070	2,818.346	18.84	0.8829	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,265.24990	6,076.423	19.87	0.9911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			87.45490	107.277	18.85	0.1164	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,997.65490	2,827.677	18.85	0.8836	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			86.91130	106.613	18.86	0.1157	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,007.11130	2,837.013	18.86	0.8843	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			88.00070	107.946	18.84	0.1171	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			261.85270	313.494	16.54	0.2999	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,190.78890	1,346.402	13.33	0.8267	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			170.98890	136.802	13.33	0.1733	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,619.45200	1,477.055	16.77	0.7223	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			239.25200	286.655	16.77	0.2777	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.04990	6.023	19.87	0.0089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			949.22740	1,058.588	14.10	0.6460	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			551.52740	480.188	14.10	0.3540	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,048.28720	1,164.842	13.85	0.6868	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			460.58720	396.442	13.85	0.3132	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,042.85780	1,159.027	13.87	0.6847	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			465.15780	400.627	13.87	0.3153	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,053.74600	1,170.681	13.84	0.6889	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			456.04600	392.281	13.84	0.3111	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			777.93060	690.214	14.43	0.3951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,013.88790	1,121.370	14.44	0.6031	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			783.48790	695.470	14.44	0.3969	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,022.79240	1,130.873	14.41	0.6067	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			772.39240	684.973	14.41	0.3933	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,018.33060	1,126.114	14.43	0.6049	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												393,674,772.60	26,153	151,720
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.02490		9.93840			0.0000	621,543.80	62	23,276
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.16120		10.07370			0.0000	0.00	0	4,481
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.28930		10.20660			0.0000	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.42440		10.33610			0.0000	0.00	0	2,042
Total AUS\$ / R Future												621,543.80	62	29,799
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			5.26840	6.328	19.43	0.0193	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,246.86840	2,161.428	19.43	0.9807	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	18/09/2017	Foreign Exchange Option	12.19	Call			5.24460	6.295	19.49	0.0192	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,256.84460	2,171.395	19.49	0.9808	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.29260	6.360	19.38	0.0195	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,236.89260	2,151.460	19.38	0.9805	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			43.94450	51.017	16.61	0.0976	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,830.24450	1,749.817	16.61	0.9024	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			43.42850	50.401	16.62	0.0966	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,839.72850	1,759.201	16.62	0.9034	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			42.91790	49.793	16.63	0.0955	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,849.21790	1,768.593	16.63	0.9045	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			343.46980	316.138	12.96	0.3768	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			544.87570	600.012	12.97	0.6197	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			348.27570	320.712	12.97	0.3803	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			555.30490	610.901	12.95	0.6267	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			338.70490	311.601	12.95	0.3733	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			550.06980	605.438	12.96	0.6232	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			456.27110	507.198	13.23	0.5039	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			620.17110	582.798	13.23	0.4961	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			452.61900	503.262	13.24	0.5011	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			626.51900	588.862	13.24	0.4989	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			459.94760	511.158	13.22	0.5068	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			613.84760	576.758	13.22	0.4932	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												621,543.80	62	29,799
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.09930		9.95430			0.0000	0.00	0	260
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.25930		10.11360			0.0000	0.00	0	350
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.40860		10.26840			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	610
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			20.81920	31.009	16.78	0.0866	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,356.51920	1,221.709	16.78	0.9134	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			20.42530	30.430	16.80	0.0852	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,366.12530	1,231.130	16.80	0.9148	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			21.22110	31.599	16.76	0.0881	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,346.92110	1,212.299	16.76	0.9119	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			227.00320	282.560	14.28	0.4108	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			653.40320	563.259	14.28	0.5892	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			224.38500	279.439	14.30	0.4073	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			660.78500	570.139	14.30	0.5927	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			229.65190	285.714	14.26	0.4144	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			646.05190	556.414	14.26	0.5856	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			564.06080	652.330	13.35	0.6361	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			365.66080	313.730	13.35	0.3639	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			559.06870	646.913	13.36	0.6327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			370.66870	318.313	13.36	0.3673	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			569.08620	657.787	13.34	0.6395	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			360.68620	309.187	13.34	0.3605	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	610
CHF / R	On	18/09/2017	Foreign Exchange Future			13.79520		13.65150			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			14.08400		13.93720			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.36650		14.22850			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			52.78580	71.030	18.97	0.1207	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,791.28580	1,665.830	18.97	0.8793	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			52.21550	70.279	19.00	0.1196	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,800.71550	1,675.079	19.00	0.8804	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			53.36410	71.790	18.95	0.1219	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,781.86410	1,656.590	18.95	0.8781	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			540.30680	614.925	15.22	0.5355	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			633.10680	560.925	15.22	0.4645	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			536.52910	610.622	15.24	0.5328	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			639.32910	566.622	15.24	0.4672	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			544.10760	619.259	15.21	0.5382	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			626.90760	555.259	15.21	0.4618	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			766.20830	842.105	15.07	0.5724	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			687.70830	625.605	15.07	0.4276	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			761.99170	837.614	15.09	0.5702	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			693.49170	631.114	15.09	0.4298	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			770.44760	846.614	15.06	0.5746	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			681.94760	620.114	15.06	0.4254	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			1.92330		1.91170			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94000		1.92840			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95430		1.94360			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			58.90950	71.793	17.62	0.0981	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,441.90950	2,338.793	17.62	0.9019	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			53.65280	65.446	17.73	0.0903	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,536.65280	2,432.446	17.73	0.9097	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			64.69830	78.766	17.50	0.1065	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,347.69830	2,245.766	17.50	0.8935	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	18/12/2017	Foreign Exchange Option	1.94	Put			830.50540	786.180	14.76	0.4797	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			675.11240	743.336	14.84	0.5003	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			891.11240	843.336	14.84	0.4997	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			637.70040	703.927	14.94	0.4808	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			953.70040	903.927	14.94	0.5192	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			714.50540	786.180	14.76	0.5203	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,073.83260	1,152.952	14.80	0.5807	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			837.83260	809.952	14.80	0.4193	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,027.21330	1,104.667	14.86	0.5644	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			891.21330	861.667	14.86	0.4356	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			982.29300	1,058.064	14.92	0.5483	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			946.29300	915.064	14.92	0.4517	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			2.03240		2.00870			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.07370		2.04950			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			785.78350	957.964	13.71	0.7226	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			298.78350	233.964	13.71	0.2774	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			727.79790	893.945	13.85	0.6942	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			340.79790	269.945	13.85	0.3058	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			847.04730	1,025.134	13.57	0.7503	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			260.04730	201.134	13.57	0.2497	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			593.62450	523.825	14.32	0.3572	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			938.22580	1,105.835	14.40	0.6233	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			643.22580	568.835	14.40	0.3767	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,041.18890	1,217.921	14.23	0.6622	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			546.18890	480.921	14.23	0.3378	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			988.62450	1,160.825	14.32	0.6428	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69160		1.68390			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71970		1.71200			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74510		1.73860			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			39.13540	44.549	19.45	0.0674	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,700.13540	2,628.549	19.45	0.9326	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			35.32940	40.248	19.56	0.0615	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,796.32940	2,724.248	19.56	0.9385	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	18/09/2017	Foreign Exchange Option	1.94	Call			43.35670	49.313	19.35	0.0738	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,604.35670	2,533.313	19.35	0.9262	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			519.08310	557.076	16.35	0.4208	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,099.08310	1,060.076	16.35	0.5792	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			490.67990	527.102	16.50	0.4026	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,170.67990	1,130.102	16.50	0.5974	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			549.22340	588.828	16.20	0.4396	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,029.22340	991.828	16.20	0.5604	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			860.09320	840.284	15.51	0.4476	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			905.40740	949.569	15.64	0.5353	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			919.40740	898.569	15.64	0.4647	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			866.49590	909.625	15.76	0.5184	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			980.49590	958.625	15.76	0.4816	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			946.09320	991.284	15.51	0.5524	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			0.12540		0.12440			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12400		0.12140			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12450		0.11960			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12190		0.11770			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			1.56380		1.55900			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58960		1.58470			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.61450		1.61040			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			9.59560		9.52680			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.72070		9.65110			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.83730		9.77170			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			32.94670	40.927	16.61	0.1149	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,086.14670	1,025.326	16.61	0.8851	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			32.30050	40.159	16.64	0.1130	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,095.50050	1,034.559	16.64	0.8870	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			33.60620	41.708	16.59	0.1168	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,076.80620	1,016.108	16.59	0.8832	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			344.12150	369.007	15.21	0.4899	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			493.02150	448.307	15.21	0.5101	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			342.60240	367.206	15.31	0.4864	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			501.50240	456.506	15.31	0.5136	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			341.11570	365.441	15.41	0.4829	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			510.01570	464.741	15.41	0.5171	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			796.47240	892.131	20.84	0.6237	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			474.77240	504.831	20.84	0.3763	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			785.39210	881.230	20.68	0.6218	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			473.69210	503.930	20.68	0.3782	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			807.55950	903.033	21.01	0.6255	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			475.85950	505.733	21.01	0.3745	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			1.28530		1.27770			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30000		1.29260			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31620		1.30940			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			923.00000	847.000		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			1,023.00000	947.000		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			823.00000	747.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			74.00000	0.000		0.5000	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			174.00000	100.000		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			274.00000	200.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	62.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			6.00000	0.000		0.0000	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			106.00000	38.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			94.00000	162.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29840		1.28100			0.0000	3,379,735.20	2,603	4,729
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30180		1.28450			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30530		1.28820			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												3,379,735.20	2,603	4,729
Total QUANTO £ / \$												3,379,735.20	2,603	4,729
QUANTO €On	18/09/2017	Foreign Exchange Future			1.14200		1.13350				0.0000	22,840.00	20	22
QUANTO €On	18/12/2017	Foreign Exchange Future			1.14760		1.13920				0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future			1.15350		1.14530				0.0000	0.00	0	0
Total QUANTO € / \$ Future												22,840.00	20	22
Total QUANTO € / \$												22,840.00	20	22
RAIN	On	18/09/2017	Foreign Exchange Future		22,815.40000		22,603.57000				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		9.53880		9.46220				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		173.72120	205.531	14.19	0.4448		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		361.52120	316.731	14.19	0.5552		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		180.28510	212.929	14.13	0.4567		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		348.08510	304.129	14.13	0.5433		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		176.97650	209.201	14.16	0.4508		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		354.77650	310.401	14.16	0.5492		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		3.66270		3.65300				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future		3.59240		3.58630				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		155.81470	161.848	13.94	0.6935		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		52.81470	49.148	13.94	0.3065		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		149.13080	155.022	13.91	0.6788		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		56.13080	52.322	13.91	0.3212		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call		162.64610	168.819	13.98	0.7080		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		49.64610	46.119	13.98	0.2920		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		209.26260	213.640	14.52	0.5896		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		142.96260	141.240	14.52	0.4104		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		203.84080	208.197	14.51	0.5807		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		147.54080	145.797	14.51	0.4193		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		214.77530	219.173	14.53	0.5986		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		138.47530	136.773	14.53	0.4014		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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.37240	1.37510			0.0000	0.00	0	0
ZMW / R On 18/12/2017			Foreign Exchange Future	1.34850	1.35140			0.0000	0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.33200	1.33490			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,809,178,550.00	209,291	1,255,761
Total Options									14,184,204.09	81,148	1,542,004
Grand Total:									2,823,362,754.09	290,439	2,797,765