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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/07/2017 Foreign Exchange Future			13.22010		13.22800			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.22010		13.09440			0.0000	0.00	0	0
\$ / R On 06/07/2017 Foreign Exchange Future			13.22240		13.09230			0.0000	66,112,000.00	5,000	5,000
\$ / R On 07/07/2017 Foreign Exchange Future			13.22520		13.09450			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.23350		13.10120			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.23850		13.10570			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.24280		13.11020			0.0000	238,370.40	18	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.24940		13.11690			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.25150		13.11910			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.25370		13.12130			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.25810		13.12580			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.26680		13.13470			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.27110		13.13920			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.27980		13.14810			0.0000	6,440,703.00	485	5,338
\$ / R On 04/08/2017 Foreign Exchange Future			13.28850		13.15700			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.30370		13.17250			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.31650		13.18570			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.34230		13.21220			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.34660		13.21660			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.38560		13.25550			0.0000	2,506,413,443.20	187,247	898,875
\$ / R On 27/09/2017 Foreign Exchange Future			13.40520		13.27490			0.0000	670,260.00	50	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			13.40730		13.27700			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.40950		13.27920			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.46130		13.33100			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.46990		13.33970			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.50650		13.37650			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.53880		13.40900			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.58180		13.45230			0.0000	85,741,903.40	6,313	118,596
\$ / R	On	22/12/2017	Foreign Exchange Future			13.59040		13.46090			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.61410		13.48470			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.70600		13.57410			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.71040		13.57840			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.78070		13.64640			0.0000	122,703,352.80	8,904	18,793
\$ / R	On	25/04/2018	Foreign Exchange Future			13.86040		13.72430			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.89420		13.75780			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.90270		13.76610			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.97460		13.83720			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.09600		13.95860			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.17270		14.03570			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.29770		14.16130			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.36570		14.22970			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.49950		14.36410			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.57190		14.43680			0.0000	0.00	0	1,500
Total \$ / R Future												2,788,320,032.80	208,017	1,071,905
\$ / R	On	03/07/2017	Foreign Exchange Option	13.22	Put			0.00000	0.000	18.07	0.0000	0.00	0	0
\$ / R	On	03/07/2017	Foreign Exchange Option	13.22	Call			0.00000	0.100	18.07	1.0000	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			906.97880	780.647	31.62	0.9926	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			1.37880	0.747	31.62	0.0074	0.00	0	5,000
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Put			146.93470	59.452	17.40	0.3976	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Call			69.23470	111.852	17.40	0.6024	0.00	0	20,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			469.11980	346.318	21.48	0.8572	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			13.61980	21.518	21.48	0.1428	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			971.27420	839.577	21.65	0.9788	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			2.47420	3.077	21.65	0.0212	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,874.31730	4,741.565	54.97	0.9998	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.01730	0.065	54.97	0.0002	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			5.96710	6.401	18.96	0.0406	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			850.26710	717.901	18.96	0.9594	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			474.87130	597.063	18.11	0.9467	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			19.17130	8.563	18.11	0.0533	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			170.28990	103.909	16.39	0.3866	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			140.48990	206.708	16.39	0.6134	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			631.47410	508.943	17.69	0.8390	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			28.37410	38.343	17.69	0.1610	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			11.61830	6.491	16.25	0.0368	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			630.71830	757.991	16.25	0.9632	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	19/07/2017	Foreign Exchange Option	12.92	Put			91.57450	52.036	15.46	0.2107	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			292.87450	385.737	15.46	0.7893	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,438.54270	1,307.273	21.00	0.9764	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			4.34270	5.373	21.00	0.0236	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			351.28360	449.724	15.13	0.8283	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			75.48360	41.624	15.13	0.1717	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,177.05570	1,049.400	19.40	0.9395	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			11.75570	16.200	19.40	0.0605	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			179.48080	237.562	15.62	0.5599	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			244.78080	170.762	15.62	0.4401	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			462.37620	362.915	16.84	0.6459	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			101.57620	134.015	16.84	0.3541	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,391.84270	3,259.763	30.52	0.9972	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.04270	0.863	30.52	0.0028	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			647.07650	537.720	17.47	0.7420	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			75.17650	97.520	17.47	0.2580	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			336.16940	257.029	16.00	0.4978	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			193.16940	245.529	16.00	0.5022	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			683.82590	580.116	17.39	0.7095	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			106.32590	133.816	17.39	0.2905	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			391.98410	314.741	15.94	0.5067	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			227.68410	281.241	15.94	0.4933	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,631.49300	3,501.619	24.52	0.9907	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			3.69300	3.919	24.52	0.0093	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			509.67130	427.376	16.20	0.5602	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			221.87130	269.676	16.20	0.4398	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			209.80750	165.412	15.12	0.3081	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			456.40750	542.012	15.12	0.6919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			3.15900	4.199	23.49	0.0090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,127.65900	3,998.599	23.49	0.9910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			3.10790	4.157	23.50	0.0089	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,137.60790	4,008.557	23.50	0.9911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			3.21090	4.241	23.47	0.0091	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			40.52560	30.023	13.82	0.0766	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			348.64580	290.830	15.46	0.4082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			404.14580	476.430	15.46	0.5918	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			123.23580	147.272	17.97	0.2367	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,037.35440	1,156.646	13.84	0.9213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			41.85440	31.046	13.84	0.0787	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			207.98640	167.497	14.92	0.2832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			563.48640	653.097	14.92	0.7168	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,046.02560	1,165.623	13.82	0.9234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			437.69740	514.039	15.33	0.6213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			764.04520	869.687	14.41	0.8282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			108.54520	84.087	14.41	0.1718	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			908.32120	809.742	17.36	0.6995	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	14.00	Call			163.82120	195.342	17.36	0.3005	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,117.73580	1,011.672	17.97	0.7633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			175.48120	208.889	17.20	0.3177	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,253.24250	3,125.088	22.05	0.9780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			8.74250	10.688	22.05	0.0220	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			499.63000	424.830	15.94	0.5116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			305.13000	360.430	15.94	0.4884	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			312.19740	258.439	15.33	0.3787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			623.59760	539.739	16.40	0.5802	32,384,328.00	60,000	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			230.16400	273.178	16.58	0.3948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			674.66400	587.578	16.58	0.6052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,089.84910	1,210.891	13.74	0.9334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			34.34910	25.291	13.74	0.0666	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			859.98120	763.289	17.20	0.6823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			88.12680	105.195	18.69	0.1765	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,187.10300	1,078.962	18.16	0.7810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			112.60300	134.562	18.16	0.2190	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			405.38500	340.845	15.63	0.4502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			360.88500	426.445	15.63	0.5498	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			249.09760	295.339	16.40	0.4198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			93.13440	111.215	18.57	0.1854	423,728.39	3,810	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,795.58400	1,676.655	19.58	0.8890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			51.08400	62.255	19.58	0.1110	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			750.10200	658.702	16.84	0.6389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			205.60200	244.302	16.84	0.3611	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,382.62680	1,269.595	18.69	0.8235	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			317.27280	262.932	15.35	0.3829	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			625.77590	720.941	14.75	0.7563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			170.27590	135.341	14.75	0.2437	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,536.48660	1,421.606	19.09	0.8508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			71.98660	87.206	19.09	0.1492	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,337.63440	1,225.615	18.57	0.8146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			288.43890	341.117	16.07	0.4687	1,678,297.61	4,920	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,760.01320	2,633.279	21.23	0.9625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			15.51320	18.879	21.23	0.0375	46,442.09	2,460	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			839.74160	950.029	14.24	0.8598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			84.24160	64.429	14.24	0.1402	17,073.63	265	33,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			432.77280	508.532	15.35	0.6171	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			5.06480	6.215	22.87	0.0131	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			96.28850	115.002	18.49	0.1909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,310.78850	1,199.402	18.49	0.8091	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,271.96630	1,399.124	13.74	0.9611	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			16.46630	13.524	13.74	0.0389	55,110.71	4,075	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			532.93890	455.517	16.07	0.5313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			250.32000	204.111	15.10	0.3242	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,745.61830	4,615.947	23.52	0.9964	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	18.00	Call		1.11830	1.547	23.52	0.0036	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,074.91650	970.242	17.85	0.7516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		130.41650	155.842	17.85	0.2484	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,749.56480	3,620.615	22.87	0.9869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		4.90640	6.021	22.91	0.0127	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		127.49260	152.354	17.89	0.2436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,091.99260	986.754	17.89	0.7564	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,509.18680	1,394.522	19.02	0.8463	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		74.68680	90.122	19.02	0.1537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		505.82000	589.711	15.10	0.6758	2,246,800.43	3,810	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.52	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,154.28470	3,026.353	21.88	0.9756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		9.78470	11.953	21.88	0.0244	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		322.74390	380.741	15.81	0.5086	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		467.24390	395.141	15.81	0.4914	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,779.40640	3,650.421	22.91	0.9873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		712.03140	622.744	16.71	0.6223	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		658.65110	756.500	14.66	0.7752	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		153.15110	120.900	14.66	0.2248	1,208,996.00	10,000	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,550.77850	3,422.093	22.54	0.9839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		6.27850	7.693	22.54	0.0161	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,744.50000	986,614.400	23.52	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,117.71090	3,988.642	23.47	0.9909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		215.09080	255.473	16.74	0.3743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		719.59080	629.873	16.74	0.6257	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		113.87680	136.086	18.13	0.2211	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,178.37680	1,070.486	18.13	0.7789	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		217.53140	258.344	16.71	0.3777	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		542.99240	467.248	16.06	0.5205	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		317.89240	372.448	16.06	0.4795	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,860.43660	3,731.690	22.41	0.9861	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		5.33660	6.890	22.41	0.0139	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		352.02530	296.318	15.44	0.3957	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		449.02530	523.618	15.44	0.6043	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		275.47200	228.559	15.19	0.3327	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		534.67200	618.059	15.19	0.6673	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,603.02270	1,491.847	18.81	0.8064	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		124.02270	143.147	18.81	0.1936	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		682.48720	770.821	14.92	0.7046	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		262.78720	220.921	14.92	0.2954	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		570.77190	498.585	15.94	0.4920	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		410.47190	468.485	15.94	0.5080	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,116.34400	3,990.119	21.25	0.9822	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		6.04400	10.019	21.25	0.0178	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,003.12290	907.825	17.26	0.6632	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		242.82290	277.725	17.26	0.3368	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	13/11/2017	Foreign Exchange Option	13.98	Put			914.98920	826.058	16.86	0.6132	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			311.48920	352.558	16.86	0.3868	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			592.73680	523.861	15.82	0.4686	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			501.73680	562.661	15.82	0.5314	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,355.20400	4,231.095	23.15	0.9608	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			24.20400	29.896	23.15	0.0392	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			50.17890	55.470	22.48	0.0650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,907.87890	3,783.670	22.48	0.9350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			410.90920	359.646	15.18	0.3575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			713.20920	791.446	15.18	0.6425	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			738.66060	819.083	15.09	0.6569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			386.36060	337.283	15.09	0.3431	2,360,983.10	7,000	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			50.41300	55.728	22.46	0.0653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,898.11300	3,773.928	22.46	0.9347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			698.31920	775.241	15.23	0.6340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			426.01920	373.441	15.23	0.3660	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			683.71070	759.324	15.28	0.6254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			441.41070	387.524	15.28	0.3746	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			50.64870	55.988	22.44	0.0656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,888.34870	3,764.188	22.44	0.9344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,187.47230	1,297.402	14.21	0.8396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			135.17230	115.602	14.21	0.1604	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			597.53920	664.957	15.60	0.5715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			545.23920	483.157	15.60	0.4285	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			462.36460	406.736	15.35	0.3861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			664.66460	738.536	15.35	0.6139	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,007.26540	1,108.394	14.48	0.7802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			204.96540	176.593	14.48	0.2198	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,841.17120	1,733.790	18.79	0.7801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			183.47120	205.590	18.79	0.2199	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,188.04750	2,075.351	19.37	0.8262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			140.34750	157.151	19.37	0.1738	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,336.70990	1,454.172	14.10	0.8771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			94.40990	82.372	14.10	0.1229	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,748.23590	1,874.216	14.81	0.9321	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			45.93590	42.416	14.81	0.0679	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			417.09760	464.727	16.54	0.4377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			874.79760	792.927	16.54	0.5623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,113.10780	1,219.697	14.31	0.8168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			160.80780	137.897	14.31	0.1832	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			728.38320	807.932	15.13	0.6511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			396.08320	346.132	15.13	0.3489	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			483.40100	538.194	16.14	0.4903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			731.10100	656.394	16.14	0.5097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,874.72530	2,754.703	20.48	0.8882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			87.02530	96.503	20.48	0.1118	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			1,745.83830	1,640.226	18.63	0.7651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			198.13830	222.026	18.63	0.2349	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			604.33720	537.829	15.77	0.4562	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			556.63720	619.629	15.77	0.5438	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,517.77670	1,643.005	14.43	0.9056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			65.47670	61.205	14.43	0.0944	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			674.12790	748.868	15.31	0.6196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			451.82790	397.068	15.31	0.3804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,849.89780	1,742.361	18.81	0.7814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			182.19780	204.162	18.81	0.2186	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			345.75110	385.190	17.06	0.3765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,073.45110	983.390	17.06	0.6235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,800.53980	3,676.602	22.27	0.9316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			52.83980	58.402	22.27	0.0684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			791.97110	876.762	14.92	0.6855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			339.67110	294.962	14.92	0.3145	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,635.95540	4,512.539	23.22	0.9582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			28.25540	34.339	23.22	0.0418	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			367.93470	409.981	16.88	0.3961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,005.63470	918.181	16.88	0.6039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,771.30060	3,647.439	22.21	0.9306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			53.60060	59.239	22.21	0.0694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			272.59770	303.361	17.73	0.3083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,350.29770	1,251.561	17.73	0.6917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,431.41490	3,308.585	21.55	0.9176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			63.71490	70.385	21.55	0.0824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			352.97830	393.272	17.00	0.3830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,050.67830	961.472	17.00	0.6170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			619.17330	688.727	15.52	0.5856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			516.87330	456.927	15.52	0.4144	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			391.68770	436.458	16.71	0.4165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			939.38770	854.658	16.71	0.5835	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,732.33800	3,608.582	22.14	0.9292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			54.63800	60.382	22.14	0.0708	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			100.82850	112.630	20.12	0.1288	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,648.52850	2,530.830	20.12	0.8712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			606.10500	674.376	15.57	0.5771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			533.80500	472.576	15.57	0.4229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			278.12920	309.553	17.68	0.3136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,325.82920	1,227.753	17.68	0.6864	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,171.07700	3,049.235	21.04	0.9054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			73.37700	81.035	21.04	0.0946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,839.54990	3,715.511	22.35	0.9328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			51.84990	57.311	22.35	0.0672	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			607.23510	540.713	15.77	0.4539	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			568.13510	631.113	15.77	0.5461	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			4,591.12300	4,468.246	23.26	0.9542	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			32.02300	38.646	23.26	0.0458	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			569.60100	507.117	15.58	0.4291	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			624.30100	691.217	15.58	0.5709	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,093.13940	1,007.787	16.82	0.5801	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			467.23940	513.787	16.82	0.4199	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,078.77010	994.219	16.78	0.5747	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			477.17010	524.619	16.78	0.4253	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			534.14840	479.562	15.25	0.3667	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			880.54840	960.261	15.25	0.6333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,035.48450	1,128.379	14.83	0.7017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			389.08450	347.679	14.83	0.2983	10,193,954.14	29,320	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,096.08550	1,991.542	18.72	0.7423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			276.70400	305.871	18.77	0.2532	1,529,353.00	5,000	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			120.62850	131.329	21.90	0.1145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,974.22850	3,850.629	21.90	0.8855	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			120.25730	130.922	21.92	0.1141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,983.85730	3,860.222	21.92	0.8859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			243.52920	269.255	19.09	0.2266	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			121.00170	131.737	21.88	0.1148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,964.60170	3,841.037	21.88	0.8852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,568.51350	2,456.908	19.41	0.7971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			214.91350	237.608	19.41	0.2029	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,130.30400	2,025.171	18.77	0.7468	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			576.77210	519.382	15.39	0.3850	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			997.18600	1,085.838	14.90	0.6861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			420.78600	375.138	14.90	0.3139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,357.49610	1,468.058	14.32	0.8075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			211.09610	187.358	14.32	0.1925	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,347.12920	2,238.555	19.09	0.7734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			282.48550	312.242	18.72	0.2577	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,639.69810	1,541.205	17.89	0.6726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			376.09810	411.905	17.89	0.3274	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,802.96320	1,702.678	18.23	0.6995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			339.36320	373.378	18.23	0.3005	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			843.17210	920.082	15.39	0.6150	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,376.12000	2,268.701	18.96	0.7535	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			290.42000	319.101	18.96	0.2465	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,701.38580	1,603.557	17.85	0.6595	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			425.68580	463.957	17.85	0.3405	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,239.36660	1,155.692	16.88	0.5601	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			597.16660	649.892	16.88	0.4399	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,167.84880	1,086.892	16.71	0.5412	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			633.94880	689.592	16.71	0.4588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,234.51140	1,332.974	14.90	0.7061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			447.31140	408.374	14.90	0.2939	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			2,838.14500	2,728.574	19.40	0.7707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			295.34500	323.174	19.40	0.2293	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,263.79830	1,363.877	14.86	0.7155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			426.59830	389.277	14.86	0.2845	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,771.62960	1,676.830	17.79	0.6410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			498.82960	541.430	17.79	0.3590	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			945.41110	1,022.258	15.67	0.5928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			748.21110	687.658	15.67	0.4072	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,287.63430	1,388.993	14.82	0.7230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			410.43430	374.393	14.82	0.2770	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,795.55220	1,700.240	17.84	0.6448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			492.75220	534.840	17.84	0.3552	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,856.93640	2,991.394	12.81	0.9756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			19.73640	16.794	12.81	0.0244	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			197.10500	214.073	21.43	0.1535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,059.90500	3,939.473	21.43	0.8465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			196.59760	213.521	21.44	0.1531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,069.39760	3,948.921	21.44	0.8469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			197.61800	214.628	21.41	0.1539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,050.41800	3,930.028	21.41	0.8461	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,396.05330	1,316.656	17.13	0.5444	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			734.65330	792.656	17.13	0.4556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,060.10550	3,194.476	12.49	0.9722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			24.40550	21.776	12.49	0.0278	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,780.16480	1,695.070	17.88	0.5939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			675.86480	727.770	17.88	0.4061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,584.41090	2,486.313	19.13	0.6961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			480.11090	519.013	19.13	0.3039	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,588.70920	1,698.013	14.94	0.7513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			403.00920	375.313	14.94	0.2487	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			743.20970	799.886	17.52	0.4392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,577.50970	1,497.186	17.52	0.5608	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			748.52920	805.579	17.50	0.4417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,562.82920	1,482.879	17.50	0.5583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,521.71980	1,627.921	15.05	0.7335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			446.01980	415.221	15.05	0.2665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			745.86660	802.723	17.51	0.4405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,570.16660	1,490.023	17.51	0.5595	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,566.41940	1,492.191	17.55	0.5341	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			867.71940	929.891	17.55	0.4659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			874.35420	935.869	17.82	0.4539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,714.65420	1,640.169	17.82	0.5461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			871.65300	933.005	17.83	0.4527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,721.95300	1,647.305	17.83	0.5473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			868.96930	930.146	17.84	0.4516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,729.26930	1,654.445	17.84	0.5484	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			1,726.51440	1,657.116	17.83	0.5262	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			990.61440	1,056.616	17.83	0.4738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			997.99420	1,063.522	18.05	0.4635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,871.19420	1,801.622	18.05	0.5365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			995.28470	1,060.643	18.06	0.4624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,878.48470	1,808.743	18.06	0.5376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			992.57750	1,057.773	18.07	0.4614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,885.77750	1,815.873	18.07	0.5386	0.00	0	0
Total \$ / R Option												52,145,067.11	130,660	1,538,776
Total \$ / R												2,840,465,099.91	338,677	2,610,681
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.38560		13.25550			0.0000	40,156.80	3	377
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.58180		13.45230			0.0000	67,909.00	5	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.78070		13.64640			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.97460		13.83720			0.0000	0.00	0	182
Total \$ / R MAXI Future												108,065.80	8	610
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,255.32860	5,188.901	19.83	0.0944	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			193,705.32860	181,628.901	19.83	0.9056	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,203.97720	5,126.384	19.84	0.0934	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			194,653.97720	182,566.384	19.84	0.9066	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,307.32910	5,252.197	19.81	0.0954	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			192,757.32910	180,692.197	19.81	0.9046	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			46,667.81640	51,970.473	16.23	0.4774	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			76,437.81640	68,790.473	16.23	0.5226	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			46,340.60200	51,608.083	16.25	0.4748	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			77,110.60200	69,428.083	16.25	0.5252	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			46,997.42570	52,335.045	16.21	0.4799	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			75,767.42570	68,155.045	16.21	0.5201	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			70,124.01850	76,684.215	15.94	0.5398	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			77,484.01850	70,614.215	15.94	0.4602	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			69,743.91700	76,274.127	15.96	0.5377	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			78,103.91700	71,204.127	15.96	0.4623	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			70,506.27910	77,096.087	15.93	0.5420	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			76,866.27910	70,026.087	15.93	0.4580	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			83,085.21000	89,980.302	16.11	0.5395	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			92,365.21000	85,520.302	16.11	0.4605	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			82,711.99930	89,587.199	16.13	0.5377	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			92,991.99930	86,127.199	16.13	0.4623	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			83,459.69750	90,375.290	16.10	0.5413	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			91,739.69750	84,915.290	16.10	0.4587	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												108,065.80	8	610

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/07/2017	Foreign Exchange Future			17.19980		17.06850			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.36140		17.23320			0.0000	38,889,536.00	2,240	40,482
£ / R	On	18/12/2017	Foreign Exchange Future			17.66260		17.53580			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.97160		17.83780			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.27600		18.13600			0.0000	7,456,608.00	408	3,033
Total £ / R Future												46,346,144.00	2,648	52,483
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			116.54840	82.494	15.29	0.1991	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			575.04840	672.294	15.29	0.8009	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			261.94830	223.553	15.52	0.2808	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			795.14830	884.953	15.52	0.7192	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			869.81820	783.969	16.66	0.6133	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			303.01820	345.369	16.66	0.3867	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			252.04380	287.838	16.95	0.3354	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,018.84380	926.438	16.95	0.6646	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			249.72360	285.210	16.97	0.3330	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,026.52360	933.810	16.97	0.6670	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			254.38740	290.492	16.94	0.3379	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,011.18740	919.092	16.94	0.6621	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			7.15750	8.897	21.83	0.0105	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,611.35750	7,486.297	21.83	0.9895	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			7.09990	8.828	21.83	0.0104	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,621.29990	7,496.228	21.83	0.9896	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			7.04270	8.758	21.83	0.0103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,631.24270	7,506.158	21.83	0.9897	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,266.61310	1,356.082	15.89	0.6487	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			658.81310	614.482	15.89	0.3513	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,277.41250	1,367.379	15.88	0.6520	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			649.61250	605.779	15.88	0.3480	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,272.00090	1,361.721	15.88	0.6503	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			654.20090	610.121	15.88	0.3497	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,253.50520	1,342.865	16.30	0.5818	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,027.50520	976.865	16.30	0.4182	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,262.64210	1,352.451	16.28	0.5846	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,016.64210	966.451	16.28	0.4154	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,258.06280	1,347.647	16.29	0.5832	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,022.06280	971.647	16.29	0.4168	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												46,346,144.00	2,648	54,383
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11853		0.11843			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12078		0.12071			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12316		0.12305			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 ¥ / R Future												0.00	0	5,992
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.12690	0.373	21.16	0.0012	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,157.42690	4,147.673	21.16	0.9988	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00790	0.034	21.16	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,157.30790	5,147.334	21.16	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.55930	3.280	21.16	0.0088	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,158.85930	3,150.580	21.16	0.9912	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			624.81270	631.543	18.17	0.5455	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			553.71270	553.343	18.17	0.4545	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			303.31210	310.998	19.88	0.3164	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,232.21210	1,232.798	19.88	0.6836	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,210.15880	1,215.828	16.14	0.8183	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			139.05880	137.628	16.14	0.1817	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			902.07100	911.834	18.20	0.5973	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			597.37100	595.534	18.20	0.4027	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			528.26020	539.722	19.72	0.4043	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,223.56020	1,223.422	19.72	0.5957	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,492.02960	1,500.387	16.30	0.8138	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			187.32960	184.087	16.30	0.1862	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	5,992
€ / R	On	31/07/2017	Foreign Exchange Future			15.11340		15.01000			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			15.27170		15.17180			0.0000	51,419,813.90	3,367	86,927
€ / R	On	18/12/2017	Foreign Exchange Future			15.57200		15.47380			0.0000	17,798,796.00	1,143	22,305
€ / R	On	19/03/2018	Foreign Exchange Future			15.88430		15.77940			0.0000	4,685,868.50	295	4,547
€ / R	On	18/06/2018	Foreign Exchange Future			16.19270		16.08320			0.0000	0.00	0	1
Total € / R Future												73,904,478.40	4,805	113,782
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			117.22080	86.699	13.90	0.2462	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			397.22080	470.099	13.90	0.7538	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.43650	8.016	23.60	0.0142	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,315.63650	4,216.316	23.60	0.9858	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.46790	8.052	23.53	0.0143	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,295.66790	4,196.352	23.53	0.9857	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.45200	8.034	23.57	0.0143	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,305.65200	4,206.334	23.57	0.9857	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,560.64210	1,652.224	13.42	0.8878	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			86.84210	80.224	13.42	0.1122	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,253.76990	1,188.278	16.31	0.6581	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,690.44230	2,604.399	18.62	0.8656	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,943.51480	5,848.145	20.66	0.9862	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			113.51700	125.596	18.63	0.1336	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,699.71700	2,613.596	18.63	0.8664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			112.79680	124.798	18.64	0.1329	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,708.99680	2,622.798	18.64	0.8671	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			114.24230	126.399	18.62	0.1344	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			337.56990	370.278	16.31	0.3419	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,453.19900	1,542.919	13.52	0.8656	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			109.39900	100.919	13.52	0.1344	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,364.34470	1,296.174	16.54	0.6830	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			308.14470	338.174	16.54	0.3170	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.31480	10.145	20.66	0.0138	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,146.80020	1,225.358	14.13	0.6959	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			417.40020	391.058	14.13	0.3041	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,263.59710	1,348.717	14.03	0.7334	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			344.19710	324.417	14.03	0.2666	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,257.06810	1,342.030	14.04	0.7314	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			347.66810	327.730	14.04	0.2686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,270.15290	1,355.431	14.03	0.7353	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			340.75290	321.131	14.03	0.2647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			620.46310	588.676	14.43	0.3520	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,198.58560	1,276.120	14.44	0.6463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			625.38560	593.420	14.44	0.3537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,208.76080	1,286.653	14.42	0.6498	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			615.56080	583.953	14.42	0.3502	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,203.66310	1,281.376	14.43	0.6480	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												73,904,478.40	4,805	155,430
AUS / R	On	18/09/2017	Foreign Exchange Future			10.22910		10.16000			0.0000	204,582.00	20	23,239
AUS / R	On	18/12/2017	Foreign Exchange Future			10.36740		10.29930			0.0000	0.00	0	4,481
AUS / R	On	19/03/2018	Foreign Exchange Future			10.50840		10.43710			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.64560		10.57150			0.0000	5,769,915.20	542	1,500
Total AUS / R Future												5,974,497.20	562	29,220
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,016.19210	1,948.028	18.50	0.9774	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.08290	6.999	18.52	0.0222	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,026.08290	1,957.899	18.52	0.9778	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.97610	6.873	18.54	0.0219	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,035.97610	1,967.773	18.54	0.9781	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.19210	7.128	18.50	0.0226	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,644.49760	1,583.575	16.76	0.8731	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			65.27650	72.605	16.72	0.1295	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,625.97650	1,565.205	16.72	0.8705	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			64.53260	71.786	16.74	0.1282	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,635.23260	1,574.386	16.74	0.8718	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			63.79760	70.975	16.76	0.1269	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	19/03/2018	Foreign Exchange Option	10.00	Put			258.09670	238.886	13.01	0.3060	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			689.24470	741.050	13.02	0.6907	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			262.14470	242.650	13.02	0.3093	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			701.18310	753.933	13.01	0.6972	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			254.08310	235.533	13.01	0.3028	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			695.19670	747.286	13.01	0.6940	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			573.78190	617.425	13.12	0.5681	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			502.28190	471.825	13.12	0.4319	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			569.24450	612.646	13.13	0.5651	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			507.74450	477.046	13.13	0.4349	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			578.34970	622.235	13.11	0.5710	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			496.84970	466.635	13.11	0.4290	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,974,497.20	562	29,220
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.31430		10.21890			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.47600		10.38080			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.63860		10.53950			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,110
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			38.81750	47.035	16.55	0.1248	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,109.91750	1,022.735	16.55	0.8752	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			38.07890	46.205	16.58	0.1229	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,119.17890	1,031.905	16.58	0.8771	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			39.57130	47.879	16.52	0.1269	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,100.67130	1,013.579	16.52	0.8731	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			327.39540	366.649	13.99	0.4933	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			486.59540	430.649	13.99	0.5067	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			323.84750	362.705	14.01	0.4894	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			493.04750	436.705	14.01	0.5106	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			330.97770	370.635	13.97	0.4973	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			480.17770	424.635	13.97	0.5027	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			259.65610	231.453	13.26	0.2920	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			723.25940	793.436	13.26	0.7049	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			263.75940	234.836	13.26	0.2951	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			735.09030	806.702	13.26	0.7111	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			255.59030	228.102	13.26	0.2889	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			729.15610	800.053	13.26	0.7080	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,110
CHF / R	On	18/09/2017	Foreign Exchange Future			13.96090		13.90250			0.0000	1,745,112.50	125	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.25230		14.19530			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.55450		14.49290			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 CHF / R Future												1,745,112.50	125	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			75.24130	75.313	18.32	0.1322	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,562.74130	1,504.413	18.32	0.8678	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			74.43450	74.497	18.35	0.1309	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,571.93450	1,513.597	18.35	0.8691	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			76.05770	76.141	18.30	0.1335	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,553.55770	1,495.240	18.30	0.8665	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			667.40840	708.684	15.45	0.5802	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			502.10840	486.384	15.45	0.4198	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			662.75000	703.744	15.46	0.5775	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			507.45000	491.444	15.46	0.4225	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			672.09950	713.653	15.43	0.5829	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			496.79950	481.353	15.43	0.4171	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			907.70820	960.922	15.38	0.6112	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			564.80820	556.422	15.38	0.3888	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			902.91310	955.924	15.39	0.6090	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			570.01310	561.423	15.39	0.3910	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			912.52270	965.944	15.37	0.6133	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			559.62270	551.444	15.37	0.3867	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,745,112.50	125	1,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.95780		1.94370			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97450		1.96070			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.99080		1.97680			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			84.25490	99.428	17.51	0.1304	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,147.25490	2,021.428	17.51	0.8696	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			76.64660	90.495	17.62	0.1201	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,239.64660	2,112.495	17.62	0.8799	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			92.48460	108.908	17.38	0.1413	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,055.48460	1,930.908	17.38	0.8587	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			679.96620	619.779	14.73	0.4105	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			839.26270	913.041	14.78	0.5693	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			732.26270	668.041	14.78	0.4307	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			795.40940	866.015	14.87	0.5491	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			788.40940	721.015	14.87	0.4509	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			886.96620	964.779	14.73	0.5895	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,272.97930	1,365.088	14.78	0.6380	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			704.97930	657.088	14.78	0.3620	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,220.11290	1,310.663	14.84	0.6220	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			752.11290	702.663	14.84	0.3780	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	1.94	Call			1,168.96320	1,257.962	14.90	0.6059	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			800.96320	749.962	14.90	0.3941	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			2.06510		2.05190			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.10730		2.09420			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			1,095.24690	1,200.434	13.90	0.8024	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			176.24690	149.434	13.90	0.1976	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,024.64670	1,126.178	14.00	0.7779	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			205.64670	175.178	14.00	0.2221	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,168.78970	1,277.421	13.79	0.8256	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			149.78970	126.421	13.79	0.1744	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			441.41140	403.797	14.32	0.2963	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,224.67030	1,314.937	14.41	0.6850	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			482.67030	441.937	14.41	0.3150	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,344.30670	1,440.738	14.24	0.7221	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			402.30670	367.738	14.24	0.2779	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,283.41140	1,376.797	14.32	0.7037	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			1.71760		1.70150			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74550		1.72970			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77270		1.75670			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			46.08560	58.551	19.56	0.0857	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,531.08560	2,382.551	19.56	0.9143	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			41.56250	53.282	19.69	0.0787	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,626.56250	2,477.282	19.69	0.9213	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			51.10350	64.365	19.42	0.0933	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,436.10350	2,288.365	19.42	0.9067	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			588.29360	653.543	16.19	0.4713	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			991.29360	898.543	16.19	0.5287	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			556.59870	618.321	16.33	0.4517	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,059.59870	963.321	16.33	0.5483	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			621.85190	690.737	16.05	0.4914	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			924.85190	835.737	16.05	0.5086	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			778.04700	709.659	15.43	0.4003	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,000.93820	1,088.301	15.52	0.5823	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			833.93820	761.301	15.52	0.4177	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			958.66220	1,041.796	15.62	0.5650	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			891.66220	814.796	15.62	0.4350	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,045.04700	1,136.659	15.43	0.5997	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			0.12730		0.12590			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12670		0.12560			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12680		0.12490			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12310			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			1.60580		1.58680			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.63250		1.61350			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.65990		1.64010			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			9.73160		9.68840			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.85750		9.81550			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.98520		9.94020			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			48.05380	54.253	16.68	0.1462	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			939.65380	902.653	16.68	0.8538	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			47.14140	53.230	16.70	0.1438	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			948.74140	911.630	16.70	0.8562	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			48.98410	55.298	16.65	0.1487	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			930.58410	893.698	16.65	0.8513	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			386.71550	435.666	15.28	0.5431	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			371.21550	378.166	15.28	0.4569	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			384.55160	426.815	15.13	0.5392	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			379.05160	379.315	15.13	0.4608	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			382.42980	417.996	14.99	0.5352	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			386.92980	380.496	14.99	0.4648	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,009.78530	1,047.035	22.98	0.6485	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			519.58530	511.835	22.98	0.3515	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			998.77360	1,040.644	22.96	0.6466	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			518.57360	515.444	22.96	0.3534	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,016.37680	1,053.441	23.00	0.6505	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			516.17680	508.241	23.00	0.3495	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.30220		1.29000			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.31400		1.30490			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.32680		1.32180			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			800.00000	678.000		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			900.00000	778.000		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			700.00000	578.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			49.00000	140.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	40.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			51.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			151.00000	60.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			118.00000	168.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			18.00000	68.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			218.00000	268.000		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			1.29700		1.30010			0.0000	0.00	0	4,749
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.30050		1.30360			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.30410		1.30710			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,749
Total QUANTO £ / \$									0.00	0	4,749
QUANTO € On 18/09/2017 Foreign Exchange Future			1.14090		1.14460			0.0000	0.00	0	22
QUANTO € On 18/12/2017 Foreign Exchange Future			1.14650		1.15030			0.0000	0.00	0	0
QUANTO € On 19/03/2018 Foreign Exchange Future			1.15260		1.15630			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	22
Total QUANTO € / \$									0.00	0	22

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	18/09/2017	Foreign Exchange Future			23,158.66000		23,002.69000			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			9.69510		9.63620			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			241.43830	272.597	14.07	0.5416	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			255.23830	227.497	14.07	0.4584	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			250.60000	282.560	14.05	0.5544	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			244.40000	217.460	14.05	0.4456	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			245.98710	277.546	14.06	0.5480	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			249.78710	222.446	14.06	0.4520	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			3.68500		3.68240			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61680		3.61460			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			175.19260	177.359	14.33	0.7257	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			42.79260	42.359	14.33	0.2743	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			167.97580	170.135	14.29	0.7118	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			45.57580	45.135	14.29	0.2882	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			182.54520	184.717	14.38	0.7392	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			40.14520	39.717	14.38	0.2608	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			225.85720	228.164	14.65	0.6109	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			131.25720	131.364	14.65	0.3891	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			220.35630	222.507	14.64	0.6020	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			135.75630	135.707	14.64	0.3980	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			231.45150	233.911	14.65	0.6196	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			126.85150	127.111	14.65	0.3804	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			1.42150		1.40790			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39710		1.38320			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37800		1.36380			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									2 916 398 330.70	216,165	1,284,218
Total Options									52 145 067.11	130,660	1,582,324
Grand Total:									2,968,543,397.81	346,825	2,866,542