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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/06/2017 Foreign Exchange Future			13.01060		13.05160			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			13.01060		13.05890			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.01470		13.06360			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			13.02550		13.07480			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.03000		13.07930			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.03670		13.08600			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.04120		13.09040			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.04570		13.09490			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.05240		13.10160			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			13.05460		13.10390			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.05690		13.10610			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.06140		13.11060			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.07030		13.11940			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.07470		13.12380			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.08320		13.13240			0.0000	0.00	0	4,606
\$ / R On 04/08/2017 Foreign Exchange Future			13.09160		13.14110			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.10650		13.15620			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.11920		13.16920			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.14470		13.19510			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.14910		13.19940			0.0000	0.00	0	2,500
\$ / R On 18/09/2017 Foreign Exchange Future			13.18920		13.23810			0.0000	1,021,912,405.20	77,481	842,683

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2017	Foreign Exchange Future			13.20920		13.25740			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.21130		13.25950			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.21340		13.26170			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.26410		13.31300			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.27260		13.32160			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.30850		13.35800			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.34020		13.39010			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.38250		13.43290			0.0000	25,426,750.00	1,900	133,276
\$ / R	On	22/12/2017	Foreign Exchange Future			13.39090		13.44140			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.41400		13.46480			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.50110		13.55330			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.50520		13.55750			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.57160		13.62500			0.0000	2,917,894.00	215	9,899
\$ / R	On	25/04/2018	Foreign Exchange Future			13.64810		13.70170			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.68120		13.73480			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.68940		13.74310			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.75960		13.81350			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.87830		13.93240			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.95280		14.00710			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.07410		14.12860			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.14010		14.19470			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.26990		14.32470			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.34020		14.39510			0.0000	0.00	0	1,500
Total \$ / R Future												1,050,257,049.20	79,596	1,018,175
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			5.04250	2.262	25.26	0.0333	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			356.64250	312.862	25.26	0.9667	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,181.20000	3,229.584	53.99	0.9992	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.10000	0.184	53.99	0.0008	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			455.94300	500.809	20.00	0.9232	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			14.84300	11.409	20.00	0.0768	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			643.52760	691.773	19.89	0.9580	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			7.12760	6.473	19.89	0.0420	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			932.32580	979.465	19.68	0.9728	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			7.12580	4.965	19.68	0.0272	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			512.52650	550.355	17.19	0.8655	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			41.82650	30.355	17.19	0.1345	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			995.40740	1,042.021	19.30	0.9606	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			11.40740	8.721	19.30	0.0394	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,889.65700	4,938.827	36.51	0.9999	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.05700	0.027	36.51	0.0001	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			20.56150	16.037	18.76	0.0652	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			880.16150	924.837	18.76	0.9348	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			476.63680	432.161	14.12	0.8259	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			36.23680	40.961	14.12	0.1741	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			228.13100	252.070	15.71	0.5665	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	14/07/2017	Foreign Exchange Option	13.14	Call			183.03100	157.770	15.71	0.4335	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			673.24070	712.425	17.74	0.8534	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			54.84070	44.825	17.74	0.1466	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			628.64140	582.768	13.89	0.8829	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			24.74140	28.168	13.89	0.1171	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			134.60600	149.464	14.96	0.3900	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			320.70600	286.363	14.96	0.6100	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,460.49510	1,506.645	20.01	0.9711	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			11.09510	8.045	20.01	0.0289	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			212.44910	189.240	15.79	0.4269	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			293.04910	318.940	15.79	0.5731	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,205.90850	1,250.373	19.29	0.9360	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			25.30850	20.673	19.29	0.0640	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			506.78030	540.654	16.92	0.7206	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			130.58030	115.355	16.92	0.2794	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,407.87810	3,456.995	28.71	0.9952	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.67810	1.694	28.71	0.0048	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			686.31380	724.216	17.52	0.7885	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			98.71380	87.416	17.52	0.2115	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			378.87720	407.370	16.13	0.6016	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			219.97720	198.970	16.13	0.3984	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			721.02780	758.612	17.44	0.7612	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			127.22780	115.112	17.44	0.2388	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			431.58140	461.168	16.11	0.5967	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			250.78140	230.368	16.11	0.4033	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			547.69330	580.650	16.42	0.6334	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			242.79330	225.350	16.42	0.3666	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,650.51370	3,700.635	24.66	0.9885	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			5.61370	5.335	24.66	0.0115	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			243.39120	263.067	15.13	0.4051	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			472.79120	442.167	15.13	0.5949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			4.97930	4.655	23.37	0.0095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,146.87930	4,195.455	23.37	0.9905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			4.90610	4.586	23.37	0.0093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,156.80610	4,205.386	23.37	0.9907	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			5.05350	4.724	23.37	0.0096	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			54.44120	62.462	13.96	0.1331	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			381.55580	408.776	15.61	0.4890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			419.65580	397.976	15.61	0.5110	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			137.79410	131.290	18.22	0.2061	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,034.10750	993.354	13.98	0.8641	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			56.00750	64.154	13.98	0.1359	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			236.62660	256.805	15.04	0.3680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			574.72660	546.005	15.04	0.6320	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,042.54120	1,001.662	13.96	0.8669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			452.43910	429.157	15.48	0.5387	0.00	0	250

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	Call			768.75910	733.079	14.47	0.7513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			130.65910	143.879	14.47	0.2487	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			941.53770	982.004	17.64	0.7407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			179.63770	171.205	17.64	0.2593	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,149.69410	1,192.090	18.22	0.7939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			191.52950	182.550	17.50	0.2737	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,274.21630	3,322.421	22.16	0.9775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			12.31630	11.621	22.16	0.0225	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			533.97340	567.060	16.25	0.5814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			322.07340	306.260	16.25	0.4186	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			344.33910	369.957	15.48	0.4613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			658.02880	694.132	16.72	0.6404	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			247.07210	235.326	16.90	0.3385	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			708.97210	746.126	16.90	0.6615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,085.18840	1,043.683	13.89	0.8804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			47.08840	54.483	13.89	0.1196	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			893.42950	933.350	17.50	0.7263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			100.86760	95.485	18.89	0.1556	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,218.59500	1,261.505	18.41	0.8086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			126.69500	120.705	18.41	0.1914	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			439.09730	469.329	15.87	0.5273	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			377.19730	358.529	15.87	0.4727	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			266.12880	253.332	16.72	0.3596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			106.18850	101.143	18.81	0.1636	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,822.92400	1,867.701	19.60	0.9013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			61.02400	56.901	19.60	0.0987	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			784.11050	822.653	17.16	0.6898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			222.21050	211.853	17.16	0.3102	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,412.76760	1,456.285	18.89	0.8444	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			349.53020	375.382	15.50	0.4653	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			635.05380	603.955	14.85	0.6726	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			196.95380	214.755	14.85	0.3274	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,565.56640	1,609.300	19.16	0.8687	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			83.66640	78.500	19.16	0.1313	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,368.08850	1,411.943	18.81	0.8364	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			305.47420	290.545	16.38	0.4016	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,782.45480	2,829.640	21.23	0.9642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			20.55480	18.840	21.23	0.0358	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			842.20900	804.639	14.31	0.7879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			104.10900	115.439	14.31	0.2121	1,154,389.00	10,000	53,025
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			447.63020	424.582	15.50	0.5347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			7.59220	7.419	23.09	0.0146	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			109.52630	104.328	18.74	0.1682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,341.42630	1,385.128	18.74	0.8318	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,262.94040	1,219.129	13.62	0.9260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			24.84040	29.929	13.62	0.0740	0.00	0	37,202

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	13.50	Put			567.37420	601.344	16.38	0.5984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			280.66540	303.228	15.23	0.4088	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,763.84110	4,812.611	23.37	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.94110	1.811	23.37	0.0040	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,107.15370	1,149.204	18.10	0.7841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			145.25370	138.405	18.10	0.2159	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,769.49220	3,818.218	23.09	0.9854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			7.38200	7.230	23.15	0.0142	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			142.21840	135.512	18.15	0.2119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,124.11840	1,166.312	18.15	0.7881	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,538.45550	1,582.061	19.11	0.8647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			86.55550	81.261	19.11	0.1353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			518.76540	492.428	15.23	0.5912	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.37	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,175.51520	3,223.566	21.97	0.9753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			13.61520	12.766	21.97	0.0247	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			339.53840	322.809	16.13	0.4362	32,280.88	100	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			501.43840	533.609	16.13	0.5638	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,799.28200	3,848.030	23.15	0.9858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			746.20640	784.071	17.03	0.6759	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			666.85910	634.585	14.76	0.6928	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			178.75910	195.385	14.76	0.3072	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,571.08030	3,619.640	22.72	0.9827	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			9.18030	8.840	22.72	0.0173	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,761.90000	986,810.800	23.37	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,136.95350	4,185.524	23.37	0.9904	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			231.83510	220.938	17.05	0.3213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			753.73510	791.738	17.05	0.6787	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			128.02950	121.976	18.38	0.1932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,209.92950	1,252.776	18.38	0.8068	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			234.30640	223.271	17.03	0.3241	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,880.60570	3,928.490	22.55	0.9853	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			8.00570	7.690	22.55	0.0147	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			576.07570	609.468	16.36	0.5855	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			333.47570	318.668	16.36	0.4145	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			383.11610	409.577	15.59	0.4722	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			462.61610	440.877	15.59	0.5278	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			304.51190	327.444	15.31	0.4111	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			546.21190	520.844	15.31	0.5889	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,630.22510	1,673.328	18.93	0.8285	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			133.22510	127.428	18.93	0.1715	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,032.18320	1,071.243	17.51	0.7033	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			253.78320	243.843	17.51	0.2967	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			690.66820	661.788	15.07	0.6358	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			289.06820	309.188	15.07	0.3642	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			600.53090	632.200	16.21	0.5517	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			422.13090	404.800	16.21	0.4483	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,136.73680	4,185.576	20.74	0.9852	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			8.33680	8.176	20.74	0.0148	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			943.52900	980.957	17.12	0.6569	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			321.52900	309.457	17.12	0.3431	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,376.04800	4,422.878	22.36	0.9684	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			26.14800	23.078	22.36	0.0316	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			620.17690	650.583	16.06	0.5237	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			510.27690	490.783	16.06	0.4763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			53.71240	50.733	22.44	0.0595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,930.81240	3,978.233	22.44	0.9405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			435.58850	459.273	15.33	0.4141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			718.48850	691.773	15.33	0.5859	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			743.59070	715.999	15.24	0.6000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			410.69070	433.499	15.24	0.4000	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			53.95860	50.977	22.42	0.0598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,921.05860	3,968.477	22.42	0.9402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			703.79380	677.601	15.39	0.5775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			450.89380	475.101	15.39	0.4225	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			689.37070	663.694	15.44	0.5691	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			466.47070	491.194	15.44	0.4309	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			54.20750	51.221	22.41	0.0601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,911.30750	3,958.721	22.41	0.9399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,185.28670	1,145.716	14.20	0.7928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			152.38670	163.216	14.20	0.2072	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			604.15180	581.672	15.79	0.5173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			571.25180	599.172	15.79	0.4827	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			487.65870	513.067	15.51	0.4420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			670.55870	645.567	15.51	0.5580	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,008.02340	971.835	14.49	0.7276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			225.12340	239.335	14.49	0.2724	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,868.21490	1,911.540	18.95	0.8020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			191.11490	184.040	18.95	0.1980	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,214.23780	2,259.143	19.51	0.8430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			147.13780	141.643	19.51	0.1570	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,332.00550	1,290.102	13.99	0.8377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			109.10550	117.602	13.99	0.1623	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,737.76010	1,689.416	14.28	0.9117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			54.86010	56.916	14.28	0.0883	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			425.17330	410.104	16.79	0.3935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			902.27330	937.604	16.79	0.6065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,112.15910	1,073.907	14.32	0.7675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			179.25910	191.407	14.32	0.2325	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			733.45700	706.216	15.28	0.5943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			420.55700	443.716	15.28	0.4057	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			491.09910	473.307	16.38	0.4415	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		758.19910	790.807	16.38	0.5585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,899.32060	2,946.308	20.62	0.8976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		92.22060	88.808	20.62	0.1024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,773.10250	1,815.898	18.79	0.7886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		206.00250	198.398	18.79	0.2114	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		630.76100	660.501	15.98	0.5088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		563.66100	543.001	15.98	0.4912	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,510.22150	1,463.521	13.89	0.8790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		77.32150	81.021	13.89	0.1210	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		679.90720	654.572	15.48	0.5635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		477.00720	502.072	15.48	0.4365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,876.92030	1,920.291	18.96	0.8032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		189.82030	182.791	18.96	0.1968	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		354.03500	341.842	17.31	0.3384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,101.13500	1,139.341	17.31	0.6616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,823.61490	3,870.997	22.25	0.9373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		56.51490	53.497	22.25	0.0627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		796.12050	766.764	15.06	0.6284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		363.22050	384.264	15.06	0.3716	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,657.77640	4,705.008	22.59	0.9653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		30.67640	27.508	22.59	0.0347	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		376.11430	363.121	17.14	0.3560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,033.21430	1,070.621	17.14	0.6440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,794.41480	3,841.787	22.20	0.9364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		57.31480	54.287	22.20	0.0636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		280.99950	271.431	17.99	0.2776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,378.09950	1,418.931	17.99	0.7224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,455.02650	3,502.271	21.61	0.9244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		67.92650	64.771	21.61	0.0756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		361.22490	348.778	17.26	0.3442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,078.32490	1,116.279	17.26	0.6558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		625.57120	602.268	15.70	0.5307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		542.67120	569.768	15.70	0.4693	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		399.83570	385.843	16.96	0.3744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		966.93570	1,003.343	16.96	0.6256	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,755.50580	3,802.865	22.13	0.9351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		58.40580	55.364	22.13	0.0649	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		106.50970	102.492	20.24	0.1171	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,673.60970	2,719.992	20.24	0.8829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		612.63410	589.828	15.75	0.5227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		559.73410	587.328	15.75	0.4773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		286.53910	276.770	17.94	0.2824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,353.63910	1,394.270	17.94	0.7176	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,195.12190	3,242.255	21.15	0.9131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		78.02190	74.755	21.15	0.0869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,862.57180	3,909.969	22.32	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
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			55.47180	52.469	22.32	0.0615	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			633.50540	663.081	15.99	0.5060	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			574.90540	553.981	15.99	0.4940	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,613.17450	4,660.297	22.66	0.9617	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			34.57450	31.197	22.66	0.0383	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			595.67740	624.268	15.79	0.4812	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			630.47740	608.268	15.79	0.5188	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,118.98370	1,158.100	17.08	0.6175	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			472.28370	459.200	17.08	0.3825	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,104.57530	1,143.561	17.04	0.6124	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			482.07530	468.761	17.04	0.3876	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,036.23590	1,006.939	15.01	0.6547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			411.23590	435.339	15.01	0.3453	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,120.22860	2,167.873	18.84	0.7652	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			285.22860	279.473	18.84	0.2348	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,826.75140	1,873.129	18.39	0.7257	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,998.93470	4,050.716	22.08	0.8932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			123.55370	121.943	22.10	0.1065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,008.55370	4,060.343	22.10	0.8935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,989.31550	4,041.091	22.06	0.8928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,592.90340	2,641.981	19.53	0.8149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			217.90340	213.581	19.53	0.1851	0.00	0	650
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			998.27240	970.109	15.12	0.6386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			443.27240	468.509	15.12	0.3614	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			123.93470	122.316	22.08	0.1068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			228.84930	244.431	14.40	0.2339	3,666,471.00	15,000	15,950
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,371.44090	2,419.923	19.21	0.7935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			246.44090	241.523	19.21	0.2065	3,622,842.00	15,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,664.07540	1,710.160	18.13	0.7002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			379.07540	371.761	18.13	0.2998	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			124.31550	122.691	22.06	0.1072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			341.75140	334.729	18.39	0.2743	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			845.27440	821.954	15.63	0.5687	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			600.27440	630.354	15.63	0.4313	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			557.45990	586.319	15.50	0.4136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			882.45990	857.919	15.50	0.5864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,353.84930	1,316.031	14.40	0.7661	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,725.80970	1,772.446	18.10	0.6865	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			427.50970	420.546	18.10	0.3135	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,400.53670	2,449.346	19.09	0.7740	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			292.23670	287.446	19.09	0.2260	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,263.51240	1,305.574	17.12	0.5938	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			598.31240	586.774	17.12	0.4062	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,191.90370	1,233.083	16.95	0.5760	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			635.00370	622.483	16.95	0.4240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,863.76860	2,914.410	19.55	0.7880	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	16.38	Call		297.26860	294.010	19.55	0.2120	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,796.58090	1,843.930	18.04	0.6672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		500.08090	493.530	18.04	0.3328	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		944.73450	924.968	15.91	0.5534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		771.23450	805.368	15.91	0.4466	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,229.79050	1,200.557	14.98	0.6663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		466.29050	490.957	14.98	0.3337	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,820.51760	1,868.045	18.09	0.6706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		494.01760	487.645	18.09	0.3294	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,834.84990	2,779.463	12.30	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		21.34990	19.863	12.30	0.0293	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,258.82740	1,228.897	14.93	0.6760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		445.32740	469.297	14.93	0.3240	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		198.73360	197.773	21.62	0.1431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,095.23360	4,148.173	21.62	0.8569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		199.76800	198.795	21.59	0.1439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,076.26800	4,129.195	21.59	0.8561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,282.45360	1,251.961	14.89	0.6838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		428.95360	452.361	14.89	0.3162	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		199.25120	198.283	21.60	0.1435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,085.75120	4,138.683	21.60	0.8565	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,422.67340	1,464.364	17.35	0.5746	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		735.07340	722.664	17.35	0.4254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,607.15940	2,655.312	19.14	0.7181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		474.25940	468.112	19.14	0.2819	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,591.08150	1,556.521	15.15	0.7166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		433.98150	453.721	15.15	0.2834	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,033.97530	2,977.798	12.02	0.9674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		26.87530	24.998	12.02	0.0326	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		746.02600	734.033	17.65	0.4133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,588.92600	1,631.233	17.65	0.5867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,524.19760	1,491.306	15.26	0.6983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		477.09760	498.506	15.26	0.3017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,805.27120	1,849.557	18.01	0.6206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		672.37120	662.357	18.01	0.3794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		743.32780	731.406	17.66	0.4121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,596.22780	1,638.606	17.66	0.5879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		740.64140	728.790	17.67	0.4109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,603.54140	1,645.990	17.67	0.5891	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,594.11390	1,634.729	17.66	0.5621	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		862.71390	848.829	17.66	0.4379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		864.36630	851.090	17.90	0.4259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,749.66630	1,790.990	17.90	0.5741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		861.62270	848.421	17.91	0.4248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,756.92270	1,798.321	17.91	0.5752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		867.12050	853.776	17.89	0.4270	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	15.07	Put			1,742.42050	1,783.676	17.89	0.5730	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,756.72700	1,796.509	17.88	0.5524	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			981.42700	966.409	17.88	0.4476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			983.88720	969.104	18.07	0.4370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,908.78720	1,948.904	18.07	0.5630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			981.12020	966.395	18.08	0.4360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,916.02020	1,956.195	18.08	0.5640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			986.67140	971.823	18.06	0.4380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,901.57140	1,941.623	18.06	0.5620	0.00	0	0
Total \$ / R Option												8,475,982.88	40,100	1,468,715
Total \$ / R												1,058,733,032.08	119,696	2,486,890
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.18920		13.23810			0.0000	0.00	0	373
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.38250		13.43290			0.0000	0.00	0	53
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.57160		13.62500			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.75960		13.81350			0.0000	0.00	0	182
Total \$ / R MAXI Future												0.00	0	612
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,160.24560	4,793.877	19.84	0.0847	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			196,350.24560	200,873.877	19.84	0.9153	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,103.05370	4,739.528	19.85	0.0838	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			197,293.05370	201,819.528	19.85	0.9162	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,218.00110	4,848.770	19.82	0.0855	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			195,408.00110	199,928.770	19.82	0.9145	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			47,449.25580	45,737.504	16.47	0.4297	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			79,159.25580	82,487.504	16.47	0.5703	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			47,124.14530	45,425.826	16.49	0.4274	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			79,834.14530	83,175.826	16.49	0.5726	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			47,776.68820	46,051.805	16.45	0.4320	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			78,486.68820	81,801.805	16.45	0.5680	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			70,375.05840	68,513.141	16.18	0.4966	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			79,875.05840	83,353.141	16.18	0.5034	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			69,996.63050	68,147.841	16.20	0.4946	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			80,496.63050	83,987.841	16.20	0.5054	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			70,755.59570	68,880.968	16.17	0.4986	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			79,255.59570	82,720.968	16.17	0.5014	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			83,052.54500	81,380.832	16.34	0.5022	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			94,702.54500	98,420.832	16.34	0.4978	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			82,681.87020	81,021.577	16.35	0.5005	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			95,331.87020	99,061.577	16.35	0.4995	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			83,425.00540	81,741.831	16.32	0.5039	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			94,075.00540	97,781.831	16.32	0.4961	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												0.00	0	612
£ / R	On	30/06/2017	Foreign Exchange Future			16.47850		16.55060			0.0000	0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.74020		16.81380			0.0000	47,793,271.00	2,855	43,154
£ / R	On	18/12/2017	Foreign Exchange Future			17.03110		17.10760			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.31950		17.40140			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.60890		17.69200			0.0000	0.00	0	3,441
Total £ / R Future												47,793,271.00	2,855	55,543
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			376.85280	428.550	17.85	0.8031	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			67.45280	47.050	17.85	0.1969	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			466.45400	499.995	15.88	0.4722	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			580.25400	540.195	15.88	0.5278	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,204.42820	1,262.263	17.34	0.7513	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			218.22820	202.463	17.34	0.2487	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			181.45630	168.027	17.60	0.2129	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,367.65630	1,427.827	17.60	0.7871	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			179.78490	166.462	17.62	0.2113	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,375.98490	1,436.262	17.62	0.7887	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			183.14520	169.603	17.59	0.2146	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,359.34520	1,419.403	17.59	0.7854	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			4.04190	3.068	20.54	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,036.44190	8,111.968	20.54	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			4.00760	3.041	20.54	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,046.40760	8,121.941	20.54	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.97350	3.014	20.54	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,056.37350	8,131.914	20.54	0.9959	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,008.30220	966.900	15.56	0.5421	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			836.90220	877.400	15.56	0.4579	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,017.73480	975.996	15.55	0.5455	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			826.33480	866.496	15.55	0.4545	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,013.00960	971.436	15.55	0.5438	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			831.60960	871.936	15.55	0.4562	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			984.84480	952.151	15.57	0.4872	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,202.84480	1,253.251	15.57	0.5128	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			992.67420	959.698	15.56	0.4900	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,190.67420	1,240.798	15.56	0.5100	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			988.75230	955.914	15.57	0.4886	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,196.75230	1,247.014	15.57	0.5114	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												47,793,271.00	2,855	57,443
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11887		0.11908			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12113		0.12135			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12343		0.12367			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			1.66060	1.344	22.02	0.0035	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,093.36060	4,114.444	22.02	0.9965	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.24740	0.188	22.02	0.0006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,091.94740	5,113.288	22.02	0.9994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			9.43550	8.076	22.02	0.0180	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,101.13550	3,121.177	22.02	0.9820	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			676.16960	666.806	18.09	0.5545	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			541.36960	554.306	18.09	0.4455	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			344.47560	339.307	19.83	0.3300	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,209.67560	1,226.807	19.83	0.6700	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,268.22930	1,251.477	15.97	0.8205	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			133.42930	138.977	15.97	0.1795	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			955.63150	944.958	18.25	0.6018	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			588.13150	601.958	18.25	0.3982	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			577.83190	569.531	19.77	0.4129	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,210.33190	1,226.531	19.77	0.5871	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,548.37260	1,529.902	16.24	0.8145	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			180.87260	186.902	16.24	0.1855	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			14.52330		14.56630			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.62480		14.66900			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			14.78010		14.82450			0.0000	31,171,230.90	2,109	97,746
€ / R	On	18/12/2017	Foreign Exchange Future			15.07120		15.11770			0.0000	0.00	0	16,969
€ / R	On	19/03/2018	Foreign Exchange Future			15.36500		15.41520			0.0000	0.00	0	4,442
€ / R	On	18/06/2018	Foreign Exchange Future			15.65980		15.71120			0.0000	0.00	0	1
Total € / R Future												31,171,230.90	2,109	119,164
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			263.83290	292.481	15.57	0.7640	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			60.13290	45.781	15.57	0.2360	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			315.95350	339.414	14.82	0.5492	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			254.95350	234.214	14.82	0.4508	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.28290	7.135	24.31	0.0121	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,663.78290	4,707.035	24.31	0.9879	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.48550	7.313	24.31	0.0124	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,643.98550	4,687.213	24.31	0.9876	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.38360	7.223	24.31	0.0123	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,653.88360	4,697.123	24.31	0.9877	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,281.79590	1,246.970	13.66	0.7934	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			164.09590	175.770	13.66	0.2066	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,549.30960	1,590.279	17.19	0.7378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,028.42660	3,073.633	19.34	0.8969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,298.86710	6,345.367	20.68	0.9907	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			95.54520	94.196	19.35	0.1025	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,037.84520	3,082.996	19.35	0.8975	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			94.96780	93.565	19.36	0.1019	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,047.26780	3,092.365	19.36	0.8981	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			96.12660	94.834	19.34	0.1031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			277.00960	271.479	17.19	0.2622	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,186.62030	1,153.299	13.78	0.7632	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			198.92030	212.099	13.78	0.2368	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,666.20390	1,707.768	17.42	0.7570	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			253.90390	248.968	17.42	0.2430	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.56710	6.567	20.68	0.0093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			959.83000	936.113	14.74	0.5897	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			594.63000	621.113	14.74	0.4103	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,057.56260	1,030.031	14.49	0.6295	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			502.36260	525.031	14.49	0.3705	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,052.20980	1,024.881	14.50	0.6274	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			507.00980	529.881	14.50	0.3726	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,062.93380	1,035.210	14.47	0.6316	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			497.73380	520.210	14.47	0.3684	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			822.43990	851.983	15.05	0.4430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,029.28420	1,007.556	15.07	0.5553	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			828.08420	857.756	15.07	0.4447	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,038.00780	1,016.029	15.04	0.5587	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			816.80780	846.229	15.04	0.4413	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,033.63990	1,011.783	15.05	0.5570	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												31,171,230.90	2,109	160,812
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.93650		9.99050			0.0000	0.00	0	23,438
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.07070		10.12580			0.0000	40,282.80	4	4,289
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.20280		10.26030			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.33400		10.39160			0.0000	0.00	0	2,042
Total AU\$ / R Future												40,282.80	4	29,769
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.92150	6.692	19.66	0.0197	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,196.42150	2,250.192	19.66	0.9803	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.88710	6.660	19.71	0.0195	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,206.38710	2,260.160	19.71	0.9805	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.95610	6.725	19.61	0.0198	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,186.45610	2,240.225	19.61	0.9802	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			54.47390	49.810	16.94	0.0936	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,788.67390	1,839.110	16.94	0.9064	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			53.86950	49.250	16.96	0.0926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,798.06950	1,848.550	16.96	0.9074	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			53.27240	48.698	16.98	0.0917	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,807.47240	1,857.998	16.98	0.9083	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			321.70460	347.288	12.74	0.4059	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			576.63740	544.963	12.75	0.5905	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			326.33740	352.163	12.75	0.4095	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			587.40960	555.254	12.73	0.5977	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			317.10960	342.454	12.73	0.4023	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			582.00460	550.088	12.74	0.5941	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			472.62300	451.039	12.83	0.4756	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			581.02300	617.039	12.83	0.5244	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			468.81810	447.424	12.85	0.4728	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			587.21810	623.424	12.85	0.5272	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			476.46170	454.683	12.82	0.4785	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			574.86170	610.683	12.82	0.5215	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												40,282.80	4	29,769
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.98530		9.98480			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.14330		10.14430			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.29680		10.30170			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			27.49520	27.988	17.04	0.0769	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,332.69520	1,332.688	17.04	0.9231	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			26.99640	27.481	17.06	0.0757	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,342.19640	1,342.181	17.06	0.9243	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			28.00340	28.504	17.02	0.0782	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,323.20340	1,323.204	17.02	0.9218	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			250.81470	251.625	14.56	0.3725	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			646.51470	648.325	14.56	0.6275	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			248.05250	248.875	14.59	0.3693	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			653.75250	655.575	14.59	0.6307	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			253.60490	254.406	14.54	0.3758	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			639.30490	641.106	14.54	0.6242	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			588.33700	586.638	13.30	0.5994	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			356.63700	359.838	13.30	0.4006	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			583.26890	581.616	13.32	0.5960	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			361.56890	364.816	13.32	0.4040	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			593.44170	591.696	13.29	0.6029	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			351.74170	354.896	13.29	0.3971	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Future			13.64040		13.66220			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.92500		13.94860			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.21500		14.24190			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			62.58620	64.078	19.14	0.1080	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,790.38620	1,813.678	19.14	0.8920	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			61.88370	63.398	19.16	0.1070	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,799.68370	1,822.998	19.16	0.8930	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			63.29690	64.765	19.12	0.1091	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,781.09690	1,804.365	19.12	0.8909	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			570.88570	568.265	15.87	0.4952	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			652.28570	673.265	15.87	0.5048	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			567.07040	564.530	15.89	0.4927	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			658.47040	679.530	15.89	0.5073	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			574.72690	572.030	15.85	0.4977	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			646.12690	667.030	15.85	0.5023	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			797.88280	790.405	15.58	0.5403	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			705.98280	725.405	15.58	0.4597	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			793.62550	786.241	15.59	0.5382	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			711.72550	731.241	15.59	0.4618	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			802.15730	794.591	15.56	0.5424	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			700.25730	719.591	15.56	0.4576	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			1.91980		1.92720			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93590		1.94340			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95110		1.95880			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			78.20410	75.162	17.42	0.1001	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,306.20410	2,377.162	17.42	0.8999	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			70.89860	68.559	17.52	0.0922	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,398.89860	2,470.559	17.52	0.9078	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			86.23060	82.404	17.32	0.1086	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,214.23060	2,284.404	17.32	0.8914	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			767.99670	733.932	14.79	0.4927	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			833.99670	874.932	14.79	0.5073	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			727.49760	695.260	14.89	0.4735	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			893.49760	936.260	14.89	0.5265	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			812.31580	776.096	14.72	0.5124	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			778.31580	817.096	14.72	0.4876	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			785.88550	822.921	14.62	0.4244	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	1.93	Call			1,124.10150	1,086.072	14.68	0.5593	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			836.10150	875.072	14.68	0.4407	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,076.00420	1,039.909	14.74	0.5432	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			888.00420	928.909	14.74	0.4568	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,173.88550	1,133.921	14.62	0.5756	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			1.99790		2.00290			0.0000	599,370.00	300	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03850		2.04340			0.0000	0.00	0	0
Total DKK / R Future												599,370.00	300	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			780.87470	753.282	14.01	0.6228	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			351.87470	374.282	14.01	0.3772	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			725.18820	699.385	14.12	0.5939	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			396.18820	420.385	14.12	0.4061	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			839.63340	810.249	13.89	0.6517	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			310.63340	331.249	13.89	0.3483	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			650.77950	673.673	14.30	0.4244	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			936.05640	911.325	14.39	0.5560	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			702.05640	726.325	14.39	0.4440	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,035.57650	1,008.096	14.20	0.5954	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			601.57650	623.096	14.20	0.4046	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			984.77950	958.673	14.30	0.5756	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												599,370.00	300	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69470		1.70080			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72260		1.72880			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74890		1.75560			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			62.70100	54.891	19.48	0.0779	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,554.70100	2,607.891	19.48	0.9221	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			57.65440	49.921	19.59	0.0716	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,649.65440	2,702.921	19.59	0.9284	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			68.22600	60.361	19.38	0.0848	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,460.22600	2,513.361	19.38	0.9152	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			605.52940	584.621	16.39	0.4290	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,017.52940	1,058.621	16.39	0.5710	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			573.79400	553.983	16.54	0.4110	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,085.79400	1,127.983	16.54	0.5890	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			639.07010	617.016	16.25	0.4475	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			951.07010	991.016	16.25	0.5525	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			797.08010	834.957	15.53	0.4411	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,009.12540	981.665	15.66	0.5419	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			853.12540	892.665	15.66	0.4581	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			966.97010	941.133	15.78	0.5252	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			910.97010	952.133	15.78	0.4748	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,053.08010	1,023.957	15.53	0.5589	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			0.12510		0.12560			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12480		0.12520			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12410		0.12450			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12180		0.12250			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.55900		1.55650			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58460		1.58220			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.61010		1.60800			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			9.56820		9.55460			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.69210		9.67850			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.81270		9.80070			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			43.26630	43.898	16.70	0.1181	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,068.66630	1,055.698	16.70	0.8819	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			42.43590	43.079	16.73	0.1162	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,077.83590	1,064.879	16.73	0.8838	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			44.11250	44.731	16.68	0.1201	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,059.51250	1,046.531	16.68	0.8799	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			371.53240	364.701	15.30	0.4802	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			493.03240	472.601	15.30	0.5198	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			369.81250	363.057	15.40	0.4768	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			501.31250	480.957	15.40	0.5232	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			368.12570	361.444	15.50	0.4735	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			509.62570	489.344	15.50	0.5265	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			896.33820	847.017	19.68	0.6206	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			545.63820	484.317	19.68	0.3794	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			885.54960	836.092	19.52	0.6187	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			544.84960	483.392	19.52	0.3813	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			907.13300	857.948	19.85	0.6225	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			546.43300	485.248	19.85	0.3775	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			1.27950		1.28210			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29390		1.29380			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31050		1.31470			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			879.00000	905.000		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			979.00000	1,005.000		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			779.00000	805.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			62.00000	61.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			162.00000	161.000		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			262.00000	261.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			47.00000	5.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			53.00000	95.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			147.00000	105.000		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			1.26920		1.27010			0.0000	0.00	0	2,126
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.27260		1.27360			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.27620		1.27720			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,126
Total QUANTO £ / \$												0.00	0	2,126
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12060		1.11980			0.0000	0.00	0	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12620		1.12540			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13210		1.13140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	2
Total QUANTO € / \$												0.00	0	2
RAIN	On	18/09/2017	Foreign Exchange Future			22,635.62000	22,710.77000				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			9.49520	9.53260				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		211.91490	198.933	14.36	0.4231		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		329.31490	353.733	14.36	0.5769		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		219.31310	205.906	14.31	0.4343		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		316.71310	340.706	14.31	0.5657		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		215.58670	202.392	14.34	0.4286		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		322.98670	347.192	14.34	0.5714		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			3.66590	3.66420				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.59890	3.59530				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		167.95590	168.440	14.15	0.6904		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		53.75590	52.539	14.15	0.3096		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		161.22230	161.679	14.12	0.6763		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		57.02230	55.779	14.12	0.3237		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call		174.83000	175.340	14.18	0.7043		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		50.63000	49.441	14.18	0.2957		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		216.71470	218.312	14.43	0.5951		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		141.41470	139.412	14.43	0.4049		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		211.20240	212.810	14.42	0.5862		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		145.90240	143.910	14.42	0.4138		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		222.31500	223.904	14.43	0.6039		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		137.01500	135.004	14.43	0.3961		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			1.38410	1.39080				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36260	1.36920				0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34170	1.34900				0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 129 861 203.90	84,864	1,235,645
Total Options									8 475 982.88	40,100	1,512,263
Grand Total:									1,138,337,186.78	124,964	2,747,908