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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/07/2017 Foreign Exchange Future			13.24240		13.22010			0.0000	0.00	0	0
\$ / R On 06/07/2017 Foreign Exchange Future			13.24240		13.22240			0.0000	0.00	0	5,000
\$ / R On 07/07/2017 Foreign Exchange Future			13.24240		13.22520			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.24960		13.23350			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.25440		13.23850			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.25900		13.24280			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.26580		13.24940			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.26800		13.25150			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.27030		13.25370			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.27480		13.25810			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.28380		13.26680			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.28840		13.27110			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.29740		13.27980			0.0000	26,594,800.00	2,000	7,338
\$ / R On 04/08/2017 Foreign Exchange Future			13.30640		13.28850			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.32210		13.30370			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.33550		13.31650			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.36240		13.34230			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.36680		13.34660			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.40650		13.38560			0.0000	1,045,599,748.00	77,992	903,613
\$ / R On 27/09/2017 Foreign Exchange Future			13.42620		13.40520			0.0000	0.00	0	377
\$ / R On 28/09/2017 Foreign Exchange Future			13.42830		13.40730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2017	Foreign Exchange Future			13.43050		13.40950			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.48300		13.46130			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.49180		13.46990			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.52900		13.50650			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.56180		13.53880			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.60550		13.58180			0.0000	285,715.50	21	118,596
\$ / R	On	22/12/2017	Foreign Exchange Future			13.61430		13.59040			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.63830		13.61410			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.72870		13.70600			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.73300		13.71040			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.80160		13.78070			0.0000	138,016.00	10	18,783
\$ / R	On	25/04/2018	Foreign Exchange Future			13.87980		13.86040			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.91310		13.89420			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.92150		13.90270			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.99230		13.97460			0.0000	419,769.00	30	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.11210		14.09600			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.18790		14.17270			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.31130		14.29770			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.37840		14.36570			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.51050		14.49950			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.58200		14.57190			0.0000	0.00	0	1,500
Total \$ / R Future												1,073,038,048.50	80,053	1,078,633
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			780.64740	757.729	36.34	0.9982	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			0.74740	0.129	36.34	0.0018	0.00	0	5,000
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Put			59.45230	42.489	18.73	0.3437	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Call			111.85230	114.889	18.73	0.6563	0.00	0	20,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			346.31750	325.917	22.69	0.8656	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			21.51750	18.317	22.69	0.1344	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			839.57730	824.166	23.72	0.9750	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			3.07730	3.766	23.72	0.0250	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,741.56450	4,725.693	59.53	0.9997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.06450	0.093	59.53	0.0003	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			6.40070	7.118	20.13	0.0444	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			717.90070	702.718	20.13	0.9556	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			597.06320	610.282	18.19	0.9596	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			8.56320	5.882	18.19	0.0404	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			103.90850	91.641	16.45	0.3651	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			206.70850	210.641	16.45	0.6349	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			508.94310	490.739	17.63	0.8402	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			38.34310	36.539	17.63	0.1598	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			6.49070	4.526	16.06	0.0280	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			757.99070	772.526	16.06	0.9720	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			52.03650	44.140	15.37	0.1909	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			385.73650	394.440	15.37	0.8091	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			0.00000	345.005	15.40	0.7408	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	21/07/2017	Foreign Exchange Option	13.00	Put			0.00000	70.205	15.40	0.2592	1,404,102.00	20,000	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,307.27340	1,290.533	21.34	0.9764	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			5.37340	5.333	21.34	0.0236	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			449.72440	459.904	15.03	0.8459	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			41.62440	35.104	15.03	0.1541	702,088.00	20,000	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,049.40040	1,033.116	19.78	0.9370	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			16.20040	16.915	19.78	0.0630	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			237.56190	244.066	15.73	0.5740	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			170.76190	160.266	15.73	0.4260	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			362.91540	349.082	16.99	0.6365	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			134.01540	137.482	16.99	0.3635	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,259.76350	3,242.389	30.74	0.9974	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.86350	0.789	30.74	0.0026	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			537.72000	523.473	17.69	0.7344	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			97.52000	100.874	17.69	0.2656	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			257.02890	246.503	16.15	0.4865	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			245.52890	252.903	16.15	0.5135	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			580.11570	567.416	17.64	0.7009	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			133.81570	139.516	17.64	0.2991	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			314.74060	304.210	16.07	0.4966	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			281.24060	289.710	16.07	0.5034	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			427.37590	416.443	16.36	0.5509	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			269.67590	278.843	16.36	0.4491	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,501.61870	3,481.779	24.79	0.9902	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			3.91870	4.179	24.79	0.0098	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			165.41220	156.468	15.09	0.2977	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			542.01220	553.268	15.09	0.7023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			763.28910	752.018	17.45	0.6738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			208.88910	218.518	17.45	0.3262	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,125.08840	3,105.101	22.33	0.9765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			10.68840	11.601	22.33	0.0235	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			340.84540	331.389	15.73	0.4416	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			87.20640	93.510	19.44	0.1563	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			295.33880	305.907	16.58	0.4283	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			539.73880	529.407	16.58	0.5717	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			273.17770	283.524	16.78	0.4034	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			587.57770	577.024	16.78	0.5966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			658.70240	647.844	17.06	0.6303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			64.42880	58.271	14.08	0.1310	0.00	0	33,086
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,269.59460	1,255.671	19.01	0.8160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			105.19460	112.171	19.01	0.1840	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,078.96160	1,065.999	18.46	0.7730	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			134.56160	142.500	18.46	0.2270	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,421.60640	1,407.010	19.44	0.8437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			13.52410	10.960	13.45	0.0332	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,225.61480	1,211.900	18.88	0.8070	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	14.50	Call		111.21480	118.400	18.88	0.1930	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,676.65520	1,660.803	19.93	0.8828	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		62.25520	67.303	19.93	0.1172	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		950.02880	964.771	14.08	0.8690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		155.84180	164.394	18.13	0.2567	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		508.53230	520.217	15.39	0.6259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		262.93230	253.717	15.39	0.3741	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		720.94100	733.746	14.68	0.7656	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		135.34100	127.246	14.68	0.2344	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,399.12410	1,417.460	13.45	0.9668	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		90.12170	96.540	19.36	0.1609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		455.51740	445.612	16.22	0.5227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		341.11740	352.112	16.22	0.4773	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,633.27890	2,614.516	21.62	0.9593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		18.87890	21.016	21.62	0.0407	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		970.24180	957.894	18.13	0.7433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		395.14140	385.590	15.94	0.4828	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,620.61450	3,599.942	22.99	0.9865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		6.21450	6.441	22.99	0.0135	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		115.00200	122.316	18.81	0.1986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,199.40200	1,185.816	18.81	0.8014	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,394.52170	1,380.040	19.36	0.8391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		7.69310	8.133	22.73	0.0168	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		589.71140	601.739	15.10	0.6849	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		204.11140	195.239	15.10	0.3151	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,615.94660	4,595.023	23.52	0.9964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.54660	1.523	23.52	0.0036	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		380.74140	392.090	15.94	0.5172	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,070.48620	1,057.570	18.43	0.7709	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,650.42110	3,629.722	23.03	0.9869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		6.02110	6.222	23.03	0.0131	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		152.35380	160.810	18.18	0.2519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		986.75380	974.310	18.18	0.7481	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,422.09310	3,401.633	22.73	0.9832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		629.87340	619.138	16.94	0.6171	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986.614.40000	986,593.500	23.52	1.0000	0.00	0	0
\$ / 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		3,026.35320	3,006.575	22.19	0.9738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		11.95320	13.075	22.19	0.0262	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		136.08620	144.070	18.43	0.2291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,988.64150	3,967.720	23.48	0.9909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		258.34380	268.539	16.92	0.3862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		622.74380	612.039	16.92	0.6138	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		756.49960	769.559	14.58	0.7847	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		120.89960	113.059	14.58	0.2153	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		255.47340	265.638	16.94	0.3829	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		4.19900	4.173	23.50	0.0090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,998.59900	3,977.673	23.50	0.9910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		4.15690	4.126	23.51	0.0089	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,008.55690	3,987.626	23.51	0.9911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		4.24150	4.220	23.48	0.0091	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		0.00000	251.597	17.08	0.3664	1,237,857.73	4,920	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		195.34160	204.796	17.62	0.3090	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		167.49690	158.968	14.89	0.2740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		653.09690	665.468	14.89	0.7260	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call		0.00000	923.767	14.18	0.8537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		0.00000	67.267	14.18	0.1463	330,955.61	4,920	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		0.00000	655.097	17.08	0.6336	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		360.42990	371.599	16.08	0.4970	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		1,165.62300	1,182.301	13.59	0.9313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		30.02300	25.801	13.59	0.0687	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		290.83000	281.508	15.52	0.3995	1,385,017.88	4,920	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		476.43000	488.008	15.52	0.6005	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		809.74160	798.296	17.62	0.6910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		25.29080	21.454	13.49	0.0591	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,011.67170	999.085	18.26	0.7552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		147.27170	155.585	18.26	0.2448	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,156.64630	1,173.247	13.61	0.9293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		31.04630	26.747	13.61	0.0707	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		424.82990	415.099	16.08	0.5030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		426.44540	437.889	15.73	0.5584	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		258.43890	249.245	15.37	0.3699	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		514.03890	525.745	15.37	0.6301	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		869.68670	883.707	14.28	0.8376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		84.08670	77.207	14.28	0.1624	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,210.89080	1,227.954	13.49	0.9409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		244.30240	254.345	17.06	0.3697	0.00	0	10,000
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,731.69000	3,710.859	22.49	0.9858	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		6.89000	7.059	22.49	0.0142	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		467.24750	457.978	16.21	0.5123	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		372.44750	384.178	16.21	0.4877	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		296.31780	287.438	15.51	0.3876	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		523.61780	535.738	15.51	0.6124	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		228.55890	219.426	15.18	0.3242	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		618.05890	629.926	15.18	0.6758	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,491.84710	1,479.859	19.15	0.7984	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		143.14710	152.859	19.15	0.2016	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		907.82500	899.074	17.54	0.6549	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		277.72500	290.874	17.54	0.3451	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		770.82120	784.022	14.90	0.7122	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		220.92120	212.222	14.90	0.2878	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		498.58530	490.602	16.10	0.4847	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		468.48530	482.402	16.10	0.5153	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,990.11920	3,968.039	21.17	0.9824	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		10.01920	9.839	21.17	0.0176	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		826.05820	817.936	17.10	0.6054	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		352.55820	366.936	17.10	0.3946	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,231.09550	4,211.880	23.60	0.9571	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		29.89550	33.680	23.60	0.0429	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		523.86060	516.806	15.98	0.4619	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		562.66060	578.606	15.98	0.5381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		55.98790	62.029	22.88	0.0706	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,764.18790	3,746.529	22.88	0.9294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		406.73580	399.169	15.44	0.3799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		738.53580	754.669	15.44	0.6201	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		55.72820	61.751	22.89	0.0703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,773.92820	3,756.252	22.89	0.9297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		55.47030	61.475	22.91	0.0699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,783.67030	3,765.975	22.91	0.9301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,075.35070	2,062.689	19.72	0.8188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		157.15070	168.189	19.72	0.1812	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		359.64580	351.984	15.24	0.3513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		791.44580	807.484	15.24	0.6487	32,299.36	40	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		819.08330	835.088	15.15	0.6630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		337.28330	329.588	15.15	0.3370	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		464.72730	480.881	16.74	0.4448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		792.92730	785.381	16.74	0.5552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		775.24130	791.304	15.30	0.6401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		373.44130	365.804	15.30	0.3599	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		759.32380	775.415	15.36	0.6315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		387.52380	379.915	15.36	0.3685	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		538.19450	554.679	16.31	0.4970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		656.39450	649.179	16.31	0.5030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,297.40220	1,314.445	14.12	0.8460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		115.60220	108.945	14.12	0.1540	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		664.95740	681.282	15.72	0.5778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		483.15740	475.782	15.72	0.4222	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		537.82870	530.605	15.92	0.4498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		619.62870	636.105	15.92	0.5502	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,108.39350	1,124.738	14.44	0.7865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		176.59350	169.238	14.44	0.2135	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,733.79020	1,722.618	19.11	0.7724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		205.59020	218.118	19.11	0.2276	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,742.36150	1,731.152	19.13	0.7737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		204.16150	216.652	19.13	0.2263	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,454.17220	1,472.095	13.99	0.8832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		82.37220	76.595	13.99	0.1168	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,874.21600	1,894.884	14.73	0.9359	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	11.75	Put			42.41600	39.384	14.73	0.0641	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			876.76240	892.741	14.95	0.6917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			294.96240	287.241	14.95	0.3083	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,219.69700	1,236.417	14.25	0.8232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			137.89700	130.917	14.25	0.1768	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			807.93210	823.949	15.19	0.6573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			346.13210	338.449	15.19	0.3427	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,647.43900	3,630.015	22.64	0.9254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			59.23900	65.515	22.64	0.0746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,754.70320	2,739.605	20.87	0.8817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			96.50320	105.105	20.87	0.1183	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,640.22570	1,629.496	18.94	0.7573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			222.02570	234.996	18.94	0.2427	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			393.27180	409.027	17.24	0.3904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			961.47180	953.527	17.24	0.6096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,643.00530	1,662.347	14.33	0.9106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			61.20530	56.847	14.33	0.0894	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			748.86750	764.979	15.40	0.6258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			397.06750	389.479	15.40	0.3742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,608.58220	3,591.240	22.57	0.9240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			60.38220	66.740	22.57	0.0760	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			385.19020	400.895	17.30	0.3840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			983.39020	975.395	17.30	0.6160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,676.60190	3,659.119	22.70	0.9265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			58.40190	64.619	22.70	0.0735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			309.55260	324.317	17.95	0.3214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,227.75260	1,218.817	17.95	0.6786	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,512.53870	4,493.112	23.67	0.9544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			34.33870	38.612	23.67	0.0456	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			409.98070	425.839	17.11	0.4035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			918.18070	910.339	17.11	0.5965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,715.51130	3,697.949	22.78	0.9278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			57.31130	63.449	22.78	0.0722	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			303.36130	318.015	18.01	0.3161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,251.56130	1,242.515	18.01	0.6839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,308.58500	3,291.925	21.97	0.9120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			70.38500	77.424	21.97	0.0880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,049.23500	3,033.254	21.45	0.8994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			81.03500	88.754	21.45	0.1006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			688.72680	704.983	15.63	0.5918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			456.92680	449.483	15.63	0.4082	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			436.45830	452.466	16.93	0.4237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			854.65830	846.966	16.93	0.5763	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			112.63040	121.964	20.50	0.1357	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,530.83040	2,516.464	20.50	0.8643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			674.37620	690.671	15.69	0.5834	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	13.38	Put			472.57620	465.171	15.69	0.4166	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			540.71340	533.831	15.92	0.4476	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			631.11340	648.131	15.92	0.5524	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,468.24600	4,449.056	23.71	0.9502	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			38.64600	43.356	23.71	0.0498	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			507.11670	499.929	15.70	0.4230	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			691.21670	708.229	15.70	0.5770	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,007.78720	1,001.698	17.02	0.5739	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			513.78720	530.398	17.02	0.4261	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			994.21890	988.233	16.98	0.5686	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			524.61890	541.233	16.98	0.4314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,128.37920	1,143.485	14.87	0.7058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			347.67920	341.885	14.87	0.2942	0.00	0	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,991.54230	1,983.631	18.95	0.7364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			312.24230	325.231	18.95	0.2636	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,702.67770	1,695.775	18.45	0.6936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,850.62910	3,838.095	22.20	0.8807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			130.92160	139.274	22.22	0.1189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,860.22160	3,847.674	22.22	0.8811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			131.73660	140.115	22.18	0.1196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,841.03660	3,828.515	22.18	0.8804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			237.60790	248.990	19.67	0.2086	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,025.17060	2,017.137	19.01	0.7410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			305.87060	318.737	19.01	0.2590	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,085.83810	1,100.989	14.94	0.6902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			375.13810	369.389	14.94	0.3098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			131.32910	139.695	22.20	0.1193	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			187.35780	181.692	14.30	0.1883	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,238.55480	2,229.763	19.34	0.7676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			269.25480	281.363	19.34	0.2324	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,541.20540	1,534.716	18.11	0.6669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			411.90540	426.316	18.11	0.3331	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,456.90790	2,447.390	19.67	0.7914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			373.37770	387.375	18.45	0.3064	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			920.08160	935.463	15.47	0.6193	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			519.38160	513.863	15.47	0.3807	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			479.56150	473.965	15.33	0.3625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			960.26150	975.565	15.33	0.6375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,468.05780	1,483.292	14.30	0.8117	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,603.55660	1,598.835	18.06	0.6543	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			463.95660	478.635	18.06	0.3457	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,268.70070	2,261.901	19.19	0.7481	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			319.10070	331.701	19.19	0.2519	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,155.69180	1,152.276	17.05	0.5556	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			649.89180	665.376	17.05	0.4444	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,086.89220	1,083.582	16.87	0.5370	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	15/05/2018	Foreign Exchange Option	14.30	Call		689.59220	705.082	16.87	0.4630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,728.57420	2,722.034	19.60	0.7662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		323.17420	334.334	19.60	0.2338	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,676.83040	1,673.309	17.97	0.6366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		541.43040	555.609	17.97	0.3634	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,022.25820	1,036.052	15.76	0.5958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		687.65820	683.752	15.76	0.4042	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,332.97440	1,347.402	14.96	0.7087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		408.37440	405.102	14.96	0.2913	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,700.24040	1,696.688	18.02	0.6403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		534.84040	548.988	18.02	0.3597	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,991.39360	3,010.469	13.05	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		16.79360	18.169	13.05	0.0257	13,626.83	750	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,363.87720	1,378.195	14.91	0.7181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		389.27720	385.896	14.91	0.2819	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		213.52120	221.070	21.62	0.1565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,948.92120	3,938.770	21.62	0.8435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		214.62760	222.206	21.59	0.1574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,930.02760	3,919.906	21.59	0.8426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,388.99260	1,403.228	14.88	0.7256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		374.39260	370.928	14.88	0.2744	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		214.07310	221.635	21.60	0.1569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,939.47310	3,929.335	21.60	0.8431	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,316.65620	1,314.001	17.26	0.5413	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		792.65620	806.101	17.26	0.4587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,486.31330	2,482.077	19.26	0.6928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		519.01330	529.977	19.26	0.3072	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,698.01300	1,706.548	14.90	0.7540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		375.31300	368.648	14.90	0.2460	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,194.47620	3,211.126	12.69	0.9710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		21.77620	23.226	12.69	0.0290	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		805.57910	817.684	17.61	0.4446	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,482.87910	1,479.784	17.61	0.5554	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,627.92090	1,636.978	15.03	0.7360	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		415.22090	409.078	15.03	0.2640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,695.06970	1,691.776	18.00	0.5909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		727.76970	739.676	18.00	0.4091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		802.72340	814.812	17.62	0.4433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,490.02340	1,486.912	17.62	0.5567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		799.88620	811.958	17.63	0.4421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,497.18620	1,494.058	17.63	0.5579	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,492.19150	1,489.452	17.63	0.5319	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		929.89150	940.752	17.63	0.4681	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		933.00510	942.674	17.90	0.4548	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,647.30510	1,644.274	17.90	0.5452	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		930.14550	939.825	17.92	0.4536	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,654.44550	1,651.425	17.92	0.5464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			935.86900	945.540	17.89	0.4559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,640.16900	1,637.140	17.89	0.5441	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,657.11620	1,654.578	17.89	0.5246	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,056.61620	1,065.078	17.89	0.4754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,060.64270	1,067.716	18.10	0.4638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,808.74270	1,805.716	18.10	0.5362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,057.77310	1,064.858	18.11	0.4628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,815.87310	1,812.858	18.11	0.5372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,063.52230	1,070.592	18.09	0.4649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,801.62230	1,798.592	18.09	0.5351	0.00	0	0
Total \$ / R Option												5,105,947.41	55,550	1,573,496
Total \$ / R												1,078,143,995.91	135,603	2,652,129
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.40650		13.38560			0.0000	134,065.00	10	379
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.60550		13.58180			0.0000	0.00	0	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.80160		13.78070			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.99230		13.97460			0.0000	0.00	0	182
Total \$ / R MAXI Future												134,065.00	10	612
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,188.90120	5,634.051	20.19	0.1001	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			181,628.90120	179,984.051	20.19	0.8999	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,126.38400	5,567.889	20.20	0.0990	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			182,566.38400	180,917.889	20.20	0.9010	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,252.19680	5,701.125	20.17	0.1011	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			180,692.19680	179,051.125	20.17	0.8989	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			51,970.47330	53,611.145	16.42	0.4842	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			68,790.47330	68,061.145	16.42	0.5158	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			51,608.08270	53,247.486	16.44	0.4817	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			69,428.08270	68,697.486	16.44	0.5183	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			52,335.04510	53,977.351	16.40	0.4867	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			68,155.04510	67,427.351	16.40	0.5133	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			76,684.21520	78,262.158	16.07	0.5444	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			70,614.21520	70,102.158	16.07	0.4556	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			76,274.12670	77,853.702	16.09	0.5422	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			71,204.12670	70,693.702	16.09	0.4578	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			77,096.08650	78,672.862	16.05	0.5465	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			70,026.08650	69,512.862	16.05	0.4535	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			89,980.30220	91,397.315	16.22	0.5428	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			85,520.30220	85,167.315	16.22	0.4572	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			89,587.19950	91,005.500	16.24	0.5410	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			86,127.19950	85,775.500	16.24	0.4590	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			90,375.28980	91,791.016	16.20	0.5446	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			84,915.28980	84,561.016	16.20	0.4554	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												134,065.00	10	612
£ / R	On	31/07/2017	Foreign Exchange Future			17.21480		17.19980			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.38170		17.36140			0.0000	10,637,600.40	612	40,472
£ / R	On	18/12/2017	Foreign Exchange Future			17.68780		17.66260			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.99350		17.97160			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.29460		18.27600			0.0000	0.00	0	3,033
Total £ / R Future												10,637,600.40	612	52,473
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			82.49390	75.823	15.28	0.1891	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			672.29390	680.623	15.28	0.8109	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			223.55250	212.170	15.40	0.2728	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			884.95250	893.870	15.40	0.7272	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			783.96880	771.813	16.77	0.6074	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			345.36880	353.513	16.77	0.3926	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			287.83840	295.976	17.11	0.3414	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			926.43840	914.276	17.11	0.6586	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			285.21020	293.347	17.13	0.3390	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			933.81020	921.647	17.13	0.6610	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			290.49210	298.630	17.09	0.3438	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			919.09210	906.930	17.09	0.6562	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			8.89720	8.766	21.78	0.0104	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,486.29720	7,460.966	21.78	0.9896	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			8.82750	8.697	21.78	0.0103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,496.22750	7,470.897	21.78	0.9897	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			8.75840	8.628	21.78	0.0102	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,506.15840	7,480.828	21.78	0.9898	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,356.08160	1,365.245	15.83	0.6526	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			614.48160	601.746	15.83	0.3474	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,367.37920	1,376.506	15.82	0.6559	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			605.77920	593.006	15.82	0.3441	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,361.72140	1,370.870	15.82	0.6542	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			610.12140	597.369	15.82	0.3458	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,342.86480	1,350.638	16.28	0.5844	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			976.86480	966.038	16.28	0.4156	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,352.45070	1,360.176	16.26	0.5871	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			966.45070	955.576	16.26	0.4129	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,347.64700	1,355.400	16.27	0.5857	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			971.64700	960.800	16.27	0.4143	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												10,637,600.40	612	54,373
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11887		0.11853			0.0000	0.00	0	5,992

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 Future			0.12116		0.12078			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12351		0.12316			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,992
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.37330	0.182	19.94	0.0006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,147.67330	4,112.982	19.94	0.9994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.03400	0.013	19.94	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,147.33400	5,112.813	19.94	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			3.27990	2.044	19.94	0.0060	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,150.57990	3,114.844	19.94	0.9940	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			631.54350	648.501	18.10	0.5557	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			553.34350	532.101	18.10	0.4443	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			310.99810	318.445	19.78	0.3230	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,232.79810	1,202.045	19.78	0.6770	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,215.82810	1,244.684	16.06	0.8274	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			137.62810	128.284	16.06	0.1726	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			911.83360	928.793	18.14	0.6046	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			595.53360	577.793	18.14	0.3954	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			539.72160	547.862	19.61	0.4097	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,223.42160	1,196.862	19.61	0.5903	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,500.38740	1,524.688	16.18	0.8211	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			184.08740	173.688	16.18	0.1789	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			15.10750		15.11340			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			15.27030		15.27170			0.0000	7,726,771.80	506	86,780
€ / R	On	18/12/2017	Foreign Exchange Future			15.57420		15.57200			0.0000	3,893,550.00	250	22,305
€ / R	On	19/03/2018	Foreign Exchange Future			15.88300		15.88430			0.0000	0.00	0	4,547
€ / R	On	18/06/2018	Foreign Exchange Future			16.18770		16.19270			0.0000	0.00	0	1
Total € / R Future												11,620,321.80	756	113,635
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			86.69890	86.404	14.02	0.2474	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			470.09890	463.904	14.02	0.7526	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,216.31590	4,217.761	23.78	0.9857	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.05240	8.099	23.71	0.0144	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,196.35240	4,197.799	23.71	0.9856	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.03410	8.080	23.75	0.0143	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,206.33410	4,207.780	23.75	0.9857	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.01590	8.061	23.78	0.0143	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,652.22430	1,652.777	13.39	0.8892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			80.22430	78.577	13.39	0.1108	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			126.39860	130.402	18.84	0.1369	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,604.39860	2,606.202	18.84	0.8631	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	21.41	Call			10.14490	10.550	20.82	0.0143	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,848.14490	5,846.350	20.82	0.9857	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			125.59560	129.586	18.85	0.1362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,613.59560	2,615.386	18.85	0.8638	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			124.79820	128.779	18.86	0.1354	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,622.79820	2,624.579	18.86	0.8646	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,188.27840	1,191.612	16.49	0.6562	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			370.27840	375.812	16.49	0.3438	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,542.91870	1,543.402	13.49	0.8669	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			100.91870	99.202	13.49	0.1331	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,296.17380	1,299.444	16.71	0.6810	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			338.17380	343.644	16.71	0.3190	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			321.13100	321.582	14.06	0.2650	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,225.35760	1,225.319	14.18	0.6955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			391.05760	392.319	14.18	0.3045	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,348.71730	1,347.910	14.06	0.7331	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			324.41730	324.910	14.06	0.2669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,342.02970	1,341.261	14.07	0.7311	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			327.72970	328.261	14.07	0.2689	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,355.43100	1,354.582	14.06	0.7350	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,281.37620	1,281.069	14.50	0.6469	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			588.67620	593.369	14.50	0.3531	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,276.11980	1,275.849	14.52	0.6452	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			593.41980	598.149	14.52	0.3548	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,286.65280	1,286.303	14.49	0.6487	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			583.95280	588.603	14.49	0.3513	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												11,620,321.80	756	155,283
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.18850		10.22910			0.0000	0.00	0	23,239
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.32840		10.36740			0.0000	0.00	0	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.46740		10.50840			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.60140		10.64560			0.0000	0.00	0	1,500
Total AU\$ / R Future												0.00	0	29,220
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,948.02810	1,988.400	18.89	0.9782	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.99930	6.779	18.92	0.0214	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,957.89930	1,998.279	18.92	0.9786	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.87300	6.660	18.94	0.0211	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,967.77300	2,008.160	18.94	0.9789	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.12810	6.900	18.89	0.0218	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,583.57500	1,621.899	17.10	0.8754	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			72.60530	71.882	17.06	0.1271	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,565.20530	1,603.482	17.06	0.8729	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			71.78600	71.087	17.08	0.1258	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			1,574.38600	1,612.687	17.08	0.8742	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			70.97500	70.299	17.10	0.1246	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			753.93270	726.564	13.07	0.6843	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			235.53270	249.164	13.07	0.3157	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			747.28640	720.506	13.08	0.6810	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			238.88640	253.106	13.08	0.3190	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			741.05040	714.485	13.09	0.6776	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			242.65040	257.085	13.09	0.3224	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			477.04640	501.282	13.26	0.4476	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			622.23480	601.880	13.24	0.5582	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			466.63480	490.480	13.24	0.4418	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			617.42540	597.266	13.25	0.5553	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			471.82540	495.866	13.25	0.4447	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			612.64640	592.682	13.26	0.5524	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,220
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.38930		10.31430			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.55400		10.47600			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.71470		10.63860			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			47.03490	56.616	16.61	0.1448	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,022.73490	957.316	16.61	0.8552	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			46.20490	55.638	16.64	0.1425	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,031.90490	966.338	16.64	0.8575	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			47.87950	57.611	16.58	0.1470	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,013.57950	948.311	16.58	0.8530	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			366.64890	403.095	13.92	0.5244	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			430.64890	389.095	13.92	0.4756	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			362.70520	398.736	13.94	0.5204	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			436.70520	394.736	13.94	0.4796	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			370.63480	407.498	13.90	0.5284	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			424.63480	383.498	13.90	0.4716	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			800.05260	852.664	13.22	0.7304	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			231.45260	207.964	13.22	0.2696	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			793.43590	845.860	13.22	0.7274	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			234.83590	211.160	13.22	0.2726	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			806.70210	859.504	13.21	0.7334	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			228.10210	204.804	13.21	0.2666	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			13.95370		13.96090			0.0000	0.00	0	1,308

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Future			14.24660		14.25230			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.54580		14.55450			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			75.31320	80.960	18.92	0.1375	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,504.41320	1,517.260	18.92	0.8625	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			74.49720	80.098	18.94	0.1362	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,513.59720	1,526.398	18.94	0.8638	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			76.14050	81.833	18.90	0.1388	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,495.24050	1,508.133	18.90	0.8612	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			708.68420	704.511	15.47	0.5788	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			486.38420	487.912	15.47	0.4212	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			703.74410	699.709	15.48	0.5761	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			491.44410	493.109	15.48	0.4239	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			713.65260	709.347	15.45	0.5815	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			481.35260	482.747	15.45	0.4185	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			960.92220	955.417	15.40	0.6094	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			556.42220	559.617	15.40	0.3906	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			955.92350	950.506	15.42	0.6073	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			561.42350	564.706	15.42	0.3927	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			965.94430	960.351	15.39	0.6116	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			551.44430	554.551	15.39	0.3884	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.95930		1.95780			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97680		1.97450			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.99300		1.99080			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			99.42750	105.947	17.86	0.1359	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,021.42750	2,012.947	17.86	0.8641	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			90.49530	96.376	17.95	0.1252	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,112.49530	2,103.376	17.95	0.8748	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			108.90760	115.751	17.73	0.1468	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,930.90760	1,922.751	17.73	0.8532	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			964.77940	981.873	14.85	0.5938	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			619.77940	613.873	14.85	0.4062	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			913.04090	930.740	14.91	0.5737	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			668.04090	662.740	14.91	0.4263	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			866.01460	883.811	15.01	0.5536	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			721.01460	715.811	15.01	0.4464	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			749.96160	741.771	14.93	0.3907	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,365.08780	1,378.221	14.79	0.6414	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			657.08780	648.221	14.79	0.3586	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,310.66250	1,324.127	14.86	0.6253	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			702.66250	694.127	14.86	0.3747	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,257.96160	1,271.771	14.93	0.6093	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			2.06470		2.06510			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.10680		2.10730			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			1,200.43410	1,193.327	13.84	0.8039	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			149.43410	146.327	13.84	0.1961	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,126.17790	1,119.315	13.96	0.7790	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			175.17790	172.315	13.96	0.2210	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,277.42060	1,270.147	13.72	0.8275	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			126.42060	123.147	13.72	0.1725	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			441.93660	440.562	14.39	0.3153	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,440.73830	1,433.128	14.20	0.7223	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			367.73830	365.128	14.20	0.2777	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,376.79710	1,369.779	14.30	0.7036	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			403.79710	401.779	14.30	0.2964	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,314.93660	1,308.562	14.39	0.6847	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			1.72040		1.71760			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74910		1.74550			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77580		1.77270			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			58.55130	62.826	19.83	0.0902	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,382.55130	2,358.826	19.83	0.9098	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			53.28180	57.230	19.97	0.0829	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,477.28180	2,453.230	19.97	0.9171	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			64.36500	68.991	19.69	0.0982	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,288.36500	2,264.991	19.69	0.9018	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			653.54290	675.415	16.34	0.4792	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			898.54290	884.415	16.34	0.5208	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			618.32050	639.767	16.49	0.4597	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			963.32050	948.767	16.49	0.5403	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			690.73660	713.040	16.19	0.4992	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			835.73660	822.040	16.19	0.5008	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	1.73	Put			709.65930	701.300	15.52	0.3953	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,088.30140	1,111.016	15.63	0.5873	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			761.30140	753.016	15.63	0.4127	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,041.79610	1,064.597	15.74	0.5702	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			814.79610	806.597	15.74	0.4298	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,136.65930	1,159.300	15.52	0.6047	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			0.12750		0.12730			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12640		0.12670			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12590		0.12680			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12540		0.12550			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			1.61110		1.60580			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.63810		1.63250			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66530		1.65990			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			9.76920		9.73160			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.89750		9.85750			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.02340		9.98520			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			54.25320	59.674	16.76	0.1576	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			902.65320	870.474	16.76	0.8424	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			53.22970	58.567	16.79	0.1551	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			911.62970	879.367	16.79	0.8449	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			55.29750	60.802	16.73	0.1602	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			893.69750	861.602	16.73	0.8398	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			435.66620	476.168	16.02	0.5579	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			378.16620	378.668	16.02	0.4421	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			426.81520	467.315	15.88	0.5542	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			379.31520	379.815	15.88	0.4458	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			417.99620	458.494	15.74	0.5506	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			380.49620	380.994	15.74	0.4494	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,047.03470	1,069.144	22.94	0.6561	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			511.83470	495.744	22.94	0.3439	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,040.64420	1,062.727	22.92	0.6542	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			515.44420	499.327	22.92	0.3458	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	9.44	Call			1,053.44080	1,075.577	22.96	0.6581	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			508.24080	492.177	22.96	0.3419	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			1.29430		1.30220			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30930		1.31400			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32640		1.32680			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			678.00000	757.000		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			778.00000	857.000		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			578.00000	657.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			140.00000	93.000		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			40.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	7.000		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			60.00000	107.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			168.00000	164.000		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			68.00000	64.000		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			268.00000	264.000		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			1.29650		1.29700			0.0000	0.00	0	4,749
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30010		1.30050			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30370		1.30410			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			1.13900		1.14090			0.0000	0.00	0	22
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.14470		1.14650			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15080		1.15260			0.0000	0.00	0	0
Total QUANTO € / \$ Future												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
Total QUANTO € / \$												0.00	0	22
RAIN	On	18/09/2017	Foreign Exchange Future			23,177.64000		23,158.66000			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			9.70650		9.69510			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			272.59740	279.209	14.19	0.5488	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			227.49740	222.709	14.19	0.4512	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			282.56020	289.198	14.15	0.5615	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			217.46020	212.698	14.15	0.4385	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			277.54630	284.172	14.17	0.5551	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			222.44630	217.672	14.17	0.4449	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			3.68510		3.68500			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61660		3.61680			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			177.35890	176.985	14.35	0.7268	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			42.35890	41.885	14.35	0.2732	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			170.13490	169.858	14.32	0.7127	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			45.13490	44.758	14.32	0.2873	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			184.71730	184.252	14.38	0.7406	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			39.71730	39.152	14.38	0.2594	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			228.16430	227.165	14.60	0.6110	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			131.36430	130.565	14.60	0.3890	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			222.50720	221.553	14.60	0.6021	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			135.70720	134.953	14.60	0.3979	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			233.91120	232.866	14.60	0.6198	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			127.11120	126.266	14.60	0.3802	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			1.42430		1.42150			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40070		1.39710			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.38040		1.37800			0.0000	0.00	0	0
Total ZMW / R Future												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									0.00	0	0
Total Futures									1 095 430 035.70	81,431	1,290,791
Total Options									5 105 947.41	55,550	1,617,044
Grand Total:									1,100,535,983.11	136,981	2,907,835