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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2017

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			13.05160		13.08560			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			13.05890		13.09700			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.06360		13.10150			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			13.07480		13.11270			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.07930		13.11710			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.08600		13.12380			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.09040		13.12830			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.09490		13.13280			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.10160		13.13950			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			13.10390		13.14170			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.10610		13.14390			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.11060		13.14840			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.11940		13.15730			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.12380		13.16170			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.13240		13.17040			0.0000	0.00	0	4,606
\$ / R On 04/08/2017 Foreign Exchange Future			13.14110		13.17920			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.15620		13.19450			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.16920		13.20760			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.19510		13.23360			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.19940		13.23790			0.0000	0.00	0	2,500
\$ / R On 18/09/2017 Foreign Exchange Future			13.23810		13.27670			0.0000	1,519,482,356.10	114,781	853,599

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			13.25740		13.29610			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.25950		13.29830			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.26170		13.30040			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.31300		13.35210			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.32160		13.36070			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.35800		13.39730			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.39010		13.42960			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.43290		13.47260			0.0000	268,658.00	20	133,776
\$ / R	On	22/12/2017	Foreign Exchange Future			13.44140		13.48130			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.46480		13.50440			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.55330		13.59270			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.55750		13.59690			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.62500		13.66410			0.0000	6,676,250.00	490	9,794
\$ / R	On	25/04/2018	Foreign Exchange Future			13.70170		13.74070			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.73480		13.77370			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.74310		13.78200			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.81350		13.85230			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.93240		13.97210			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.00710		14.04720			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.12860		14.16940			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.19470		14.23590			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.32470		14.36680			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.39510		14.43760			0.0000	0.00	0	1,500
Total \$ / R Future												1,526,427,264.10	115,291	1,029,486
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			9.37840	5.043	23.00	0.0534	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			394.97840	356.643	23.00	0.9466	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,143.10170	3,181.200	47.01	0.9995	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.10170	0.100	47.01	0.0005	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			424.78180	455.943	18.26	0.9034	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			21.78180	14.843	18.26	0.0966	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			609.37640	643.528	17.96	0.9528	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			10.87640	7.128	17.96	0.0472	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			897.48910	932.326	19.29	0.9633	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			10.18910	7.126	19.29	0.0367	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			485.48670	512.527	17.27	0.8314	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			52.58670	41.826	17.27	0.1686	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			961.22660	995.407	18.97	0.9509	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			15.02660	11.407	18.97	0.0491	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,851.79490	4,889.657	36.94	0.9998	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.09490	0.057	36.94	0.0002	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			25.71690	20.562	18.53	0.0795	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			847.41690	880.161	18.53	0.9205	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			511.64380	476.637	14.21	0.8464	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			33.34380	36.237	14.21	0.1536	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			212.89010	228.131	15.59	0.5272	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			205.69010	183.031	15.59	0.4728	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			644.31780	673.241	17.66	0.8302	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			63.81780	54.841	17.66	0.1698	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			664.98360	628.641	13.93	0.8970	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			23.28360	24.741	13.93	0.1030	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			125.66850	134.606	14.95	0.3572	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			349.56850	320.706	14.95	0.6428	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,424.78290	1,460.495	20.19	0.9627	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			13.18290	11.095	20.19	0.0373	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			233.02150	212.449	15.65	0.4584	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			275.72150	293.049	15.65	0.5416	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,171.94630	1,205.909	19.23	0.9249	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			29.24630	25.308	19.23	0.0751	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			483.05390	506.780	16.75	0.6953	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			144.75390	130.580	16.75	0.3047	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,370.02200	3,407.878	27.87	0.9952	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.72200	1.678	27.87	0.0048	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			659.38990	686.314	17.33	0.7686	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			109.78990	98.714	17.33	0.2314	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			359.80860	378.877	15.98	0.5749	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			239.00860	219.977	15.98	0.4251	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			694.58750	721.028	17.26	0.7428	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			139.08750	127.228	17.26	0.2572	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			412.06080	431.581	15.95	0.5733	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			269.66080	250.781	15.95	0.4267	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			526.32810	547.693	16.23	0.6135	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			259.92810	242.793	16.23	0.3865	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,612.41670	3,650.514	24.30	0.9880	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			6.01670	5.614	24.30	0.0120	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			231.59570	243.391	15.03	0.3830	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			499.49570	472.791	15.03	0.6170	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			5.46740	4.979	23.15	0.0101	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,108.76740	4,146.879	23.15	0.9899	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			5.38780	4.906	23.15	0.0099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,118.68780	4,156.806	23.15	0.9901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			5.54800	5.054	23.15	0.0102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			51.74410	54.441	13.75	0.1196	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			366.13560	381.556	15.38	0.4697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			442.83560	419.656	15.38	0.5303	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			147.47060	137.794	17.92	0.2153	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,069.93260	1,034.108	13.76	0.8777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			53.23260	56.008	13.76	0.1223	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			0.00000	236.627	14.85	0.3484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			0.00000	574.727	14.85	0.6516	229,890.64	400	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,078.44410	1,042.541	13.75	0.8804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			476.78070	452.439	15.25	0.5582	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			801.15990	768.759	14.32	0.7686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			124.45990	130.659	14.32	0.2314	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			0.00000	941.538	17.33	0.7295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			0.00000	179.638	17.33	0.2705	538,913.10	3,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,120.77060	1,149.694	17.92	0.7847	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			204.18570	191.530	17.18	0.2855	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,236.82930	3,274.216	21.91	0.9762	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			13.52930	12.316	21.91	0.0238	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			514.58530	533.973	15.96	0.5644	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			341.28530	322.073	15.96	0.4356	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			330.08070	344.339	15.25	0.4418	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			636.01190	658.029	16.41	0.6253	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			262.69390	247.072	16.59	0.3528	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			685.99390	708.972	16.59	0.6472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,121.45620	1,085.188	13.66	0.8932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			44.75620	47.088	13.66	0.1068	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			867.48570	893.429	17.18	0.7145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			108.28940	100.868	18.63	0.1632	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,189.01430	1,218.595	18.11	0.8000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			135.71430	126.695	18.11	0.2000	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			422.05180	439.097	15.59	0.5088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			398.75180	377.197	15.59	0.4912	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			282.71190	266.129	16.41	0.3747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			113.94600	106.189	18.51	0.1709	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,789.29460	1,822.924	19.42	0.8953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			65.99460	61.024	19.42	0.1047	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			759.82600	784.111	16.84	0.6767	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			236.52600	222.210	16.84	0.3233	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,381.58940	1,412.768	18.63	0.8368	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			335.10830	349.530	15.27	0.4458	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			664.66530	635.054	14.67	0.6917	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			187.96530	196.954	14.67	0.3083	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,533.35000	1,565.566	18.95	0.8616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			90.05000	83.666	18.95	0.1384	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,337.24600	1,368.089	18.51	0.8291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			323.93430	305.474	16.09	0.4181	244,379.36	800	6,820
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,745.87040	2,782.455	21.09	0.9615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			22.57040	20.555	21.09	0.0385	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			875.77520	842.209	14.15	0.8040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			99.07520	104.109	14.15	0.1960	1,238,897.10	11,900	43,025
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			471.80830	447.630	15.27	0.5542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			8.32910	7.592	22.74	0.0149	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			117.49490	109.526	18.44	0.1757	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,310.79490	1,341.426	18.44	0.8243	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,300.33760	1,262.940	13.34	0.9362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			23.63760	24.840	13.34	0.0638	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			547.23430	567.374	16.09	0.5819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			268.54310	280.665	15.02	0.3891	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,725.45260	4,763.841	23.15	0.9957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			2.15260	1.941	23.15	0.0043	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,078.66420	1,107.154	17.80	0.7746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			155.36420	145.254	17.80	0.2254	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,731.62910	3,769.492	22.74	0.9851	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			8.09740	7.382	22.79	0.0145	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			152.15310	142.218	17.85	0.2213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,095.45310	1,124.118	17.85	0.7787	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,506.41090	1,538.455	18.90	0.8574	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			93.11090	86.555	18.90	0.1426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			545.24310	518.765	15.02	0.6109	518,765.40	1,000	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.15	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,138.25690	3,175.515	21.75	0.9739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			14.95690	13.615	21.75	0.0261	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			359.51930	339.538	15.84	0.4537	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			482.81930	501.438	15.84	0.5463	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,761.39740	3,799.282	22.79	0.9855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			722.56380	746.206	16.71	0.6622	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			697.20650	666.859	14.58	0.7115	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			170.50650	178.759	14.58	0.2885	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,533.37850	3,571.080	22.41	0.9821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			10.07850	9.180	22.41	0.0179	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,723.30000	986,761.900	23.15	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,098.84800	4,136.953	23.15	0.9898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			246.66150	231.835	16.74	0.3349	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			729.96150	753.735	16.74	0.6651	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			137.12690	128.030	18.08	0.2018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,180.42690	1,209.929	18.08	0.7982	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			249.26380	234.306	16.71	0.3378	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,842.84450	3,880.606	22.27	0.9847	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			8.94450	8.006	22.27	0.0153	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			555.95980	576.076	16.07	0.5699	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			352.05980	333.476	16.07	0.4301	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			368.34120	383.116	15.36	0.4542	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			486.64120	462.616	15.36	0.5458	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			291.87740	304.512	15.10	0.3927	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			572.27740	546.212	15.10	0.6073	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,598.59010	1,630.225	18.72	0.8218	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			140.69010	133.225	18.72	0.1782	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,005.68630	1,032.183	17.27	0.6930	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			266.38630	253.783	17.27	0.3070	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			717.39040	690.668	14.92	0.6519	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			276.69040	289.068	14.92	0.3481	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			580.50090	600.531	15.99	0.5371	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			441.20090	422.131	15.99	0.4629	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,098.90670	4,136.737	20.47	0.9849	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			9.60670	8.337	20.47	0.0151	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			918.45230	943.529	16.89	0.6459	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			335.75230	321.529	16.89	0.3541	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,337.34820	4,376.048	22.51	0.9651	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			26.94820	26.148	22.51	0.0349	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			600.27930	620.177	15.88	0.5101	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			529.87930	510.277	15.88	0.4899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			55.17730	53.712	22.37	0.0623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,892.57730	3,930.812	22.37	0.9377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			419.97500	435.588	15.20	0.4002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			742.57500	718.489	15.20	0.5998	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			768.30320	743.591	15.12	0.6139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			395.70320	410.691	15.12	0.3861	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			55.43660	53.959	22.35	0.0626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,882.83660	3,921.059	22.35	0.9374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			727.50760	703.794	15.26	0.5913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			434.90760	450.894	15.26	0.4087	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			712.70880	689.371	15.31	0.5829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			450.10880	466.471	15.31	0.4171	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			55.69640	54.208	22.33	0.0629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,873.09640	3,911.308	22.33	0.9371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,217.87050	1,185.287	14.14	0.8038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			145.27050	152.387	14.14	0.1962	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			625.14790	604.152	15.64	0.5308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			552.54790	571.252	15.64	0.4692	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			470.79880	487.659	15.38	0.4282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			693.39880	670.559	15.38	0.5718	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,038.09440	1,008.023	14.42	0.7401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			215.49440	225.123	14.42	0.2599	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,835.87530	1,868.215	18.78	0.7957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			198.47530	191.115	18.78	0.2043	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,180.23230	2,214.238	19.35	0.8378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			152.83230	147.138	19.35	0.1622	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,366.26600	1,332.005	13.93	0.8473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			103.66600	109.105	13.93	0.1527	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,774.93860	1,737.760	14.39	0.9154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			52.33860	54.860	14.39	0.0846	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			440.69070	425.173	16.60	0.4047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			878.09070	902.273	16.60	0.5953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,143.77450	1,112.159	14.25	0.7791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			171.17450	179.259	14.25	0.2209	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			757.92050	733.457	15.15	0.6082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			405.32050	420.557	15.15	0.3918	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			508.73810	491.099	16.20	0.4538	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			736.13810	758.199	16.20	0.5462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,863.09010	2,899.321	20.46	0.8942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			95.69010	92.221	20.46	0.1058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,741.31210	1,773.103	18.62	0.7819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			213.91210	206.003	18.62	0.2181	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			610.88950	630.761	15.82	0.4957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			583.48950	563.661	15.82	0.5043	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,546.02830	1,510.221	13.97	0.8847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			73.42830	77.321	13.97	0.1153	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			702.99420	679.907	15.34	0.5774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			460.39420	477.007	15.34	0.4226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,844.53090	1,876.920	18.79	0.7969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			197.13090	189.820	18.79	0.2031	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			367.14960	354.035	17.12	0.3482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,074.54960	1,101.135	17.12	0.6518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,785.52240	3,823.615	22.17	0.9344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			58.12240	56.515	22.17	0.0656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			822.08550	796.121	14.94	0.6423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			349.48550	363.221	14.94	0.3577	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,618.83820	4,657.776	22.71	0.9622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			31.43820	30.676	22.71	0.0378	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			389.96310	376.114	16.94	0.3662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,007.36310	1,033.214	16.94	0.6338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,756.36380	3,794.415	22.12	0.9335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			58.96380	57.315	22.12	0.0665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			291.60980	281.000	17.80	0.2858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,349.00980	1,378.100	17.80	0.7142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,417.52440	3,455.027	21.49	0.9214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			70.12440	67.926	21.49	0.0786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			374.57910	361.225	17.06	0.3541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,051.97910	1,078.325	17.06	0.6459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			647.17890	625.571	15.55	0.5443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			524.57890	542.671	15.55	0.4557	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			414.50270	399.836	16.77	0.3851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			941.90270	966.936	16.77	0.6149	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,717.51080	3,755.506	22.05	0.9323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			60.11080	58.406	22.05	0.0677	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			110.60860	106.510	20.08	0.1210	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,638.00860	2,673.610	20.08	0.8790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			633.87460	612.634	15.60	0.5362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			541.27460	559.734	15.60	0.4638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			297.34610	286.539	17.74	0.2907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,324.74610	1,353.639	17.74	0.7093	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,158.14660	3,195.122	21.01	0.9100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			80.74660	78.022	21.01	0.0900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,824.42710	3,862.572	22.24	0.9357	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			57.02710	55.472	22.24	0.0643	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			613.34610	633.505	15.83	0.4930	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			594.64610	574.905	15.83	0.5070	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,573.94250	4,613.175	22.76	0.9585	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			35.24250	34.574	22.76	0.0415	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			576.93960	595.677	15.64	0.4682	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			651.33960	630.477	15.64	0.5318	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,094.71020	1,118.984	16.87	0.6083	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			487.41020	472.284	16.87	0.3917	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,080.51040	1,104.575	16.83	0.6032	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			497.41040	482.075	16.83	0.3968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,063.12650	1,036.236	14.84	0.6668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			399.02650	411.236	14.84	0.3332	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,091.47030	2,120.229	18.61	0.7604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			295.57030	285.229	18.61	0.2396	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,799.89070	1,826.751	18.16	0.7201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,963.12580	3,998.935	21.85	0.8916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			126.83420	123.554	21.87	0.1080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,972.73420	4,008.554	21.87	0.8920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,953.52190	3,989.315	21.83	0.8913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			0.00000	2,592.903	19.31	0.8113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.00000	217.903	19.31	0.1887	141,637.21	650	650
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,024.49970	998.272	14.95	0.6507	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			430.39970	443.272	14.95	0.3493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			127.22580	123.935	21.85	0.1084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			223.16200	228.849	14.27	0.2230	2,471,572.44	10,800	10,950
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			0.00000	2,371.441	18.99	0.7893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.00000	246.441	18.99	0.2107	2,464,409.00	10,000	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,637.60300	1,664.075	17.88	0.6942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			391.70300	379.075	17.88	0.3058	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			127.62190	124.315	21.83	0.1087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			353.99070	341.751	18.16	0.2799	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			868.55020	845.274	15.44	0.5804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			584.45020	600.274	15.44	0.4196	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			542.38810	557.460	15.31	0.4017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			906.48810	882.460	15.31	0.5983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,387.26200	1,353.849	14.27	0.7770	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,700.20120	1,725.810	17.85	0.6809	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			440.90120	427.510	17.85	0.3191	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,372.32040	2,400.537	18.87	0.7701	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			303.02040	292.237	18.87	0.2299	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,241.34750	1,263.512	16.89	0.5862	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			615.04750	598.312	16.89	0.4138	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,170.49830	1,191.904	16.72	0.5680	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			652.49830	635.004	16.72	0.4320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,835.56050	2,863.769	19.31	0.7852	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			307.86050	297.269	19.31	0.2148	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,772.29030	1,796.581	17.79	0.6620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			514.59030	500.081	17.79	0.3380	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			966.84880	944.734	15.70	0.5632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			754.54880	771.234	15.70	0.4368	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,258.85740	1,229.791	14.82	0.6769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			456.55740	466.291	14.82	0.3231	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,796.11680	1,820.518	17.83	0.6655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			508.41680	494.018	17.83	0.3345	1,179,714.03	2,388	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,869.50480	2,834.850	12.61	0.9697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			17.20480	21.350	12.61	0.0303	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,288.48680	1,258.827	14.77	0.6865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			436.18680	445.327	14.77	0.3135	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			206.29250	198.734	21.37	0.1443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,063.99250	4,095.234	21.37	0.8557	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			207.34990	199.768	21.34	0.1451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,045.04990	4,076.268	21.34	0.8549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,312.58260	1,282.454	14.74	0.6943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			420.28260	428.954	14.74	0.3057	1,024,341.20	2,388	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			206.82160	199.251	21.35	0.1447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,054.52160	4,085.751	21.35	0.8553	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,401.24570	1,422.673	17.14	0.5679	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			753.34570	735.073	17.14	0.4321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,581.00200	2,607.159	18.95	0.7143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			488.20200	474.259	18.95	0.2857	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,623.69930	1,591.081	15.04	0.7252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			426.49930	433.982	15.04	0.2748	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,070.85140	3,033.975	12.33	0.9662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.65140	26.875	12.33	0.0338	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			764.11790	746.026	17.46	0.4195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,566.91790	1,588.926	17.46	0.5805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,555.91950	1,524.198	15.14	0.7071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			468.71950	477.098	15.14	0.2929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,782.18360	1,805.271	17.81	0.6151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			689.38360	672.371	17.81	0.3849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			761.38210	743.328	17.47	0.4182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,574.18210	1,596.228	17.47	0.5818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			758.65210	740.641	17.48	0.4170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,581.45210	1,603.541	17.48	0.5830	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,572.45210	1,594.114	17.49	0.5560	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			881.85210	862.714	17.49	0.4440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			883.54570	864.366	17.73	0.4316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,727.64570	1,749.666	17.73	0.5684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			880.76310	861.623	17.74	0.4305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,734.86310	1,756.923	17.74	0.5695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			886.33900	867.121	17.72	0.4327	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			1,720.43900	1,742.420	17.72	0.5673	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,735.00860	1,756.727	17.73	0.5468	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,001.80860	981.427	17.73	0.4532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,004.23710	983.887	17.93	0.4423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,886.63710	1,908.787	17.93	0.5577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,001.43500	981.120	17.94	0.4413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,893.83500	1,916.020	17.94	0.5587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,007.05660	986.671	17.92	0.4433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,879.45660	1,901.571	17.92	0.5567	0.00	0	0
Total \$ / R Option												10,052,519.48	43,326	1,449,415
Total \$ / R												1,536,479,783.58	158,617	2,478,901
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.23810		13.27670			0.0000	132,381.00	10	373
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.43290		13.47260			0.0000	0.00	0	51
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.62500		13.66410			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.81350		13.85230			0.0000	0.00	0	182
Total \$ / R MAXI Future												132,381.00	10	609
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,594.69280	5,160.246	19.67	0.0900	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			192,924.69280	196,350.246	19.67	0.9100	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,533.70500	5,103.054	19.68	0.0891	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			193,863.70500	197,293.054	19.68	0.9109	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,656.49800	5,218.001	19.65	0.0909	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			191,986.49800	195,408.001	19.65	0.9091	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			49,160.99080	47,449.256	16.30	0.4417	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			76,900.99080	79,159.256	16.30	0.5583	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			48,825.86970	47,124.145	16.32	0.4393	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			77,565.86970	79,834.145	16.32	0.5607	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			49,498.85050	47,776.688	16.28	0.4441	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			76,238.85050	78,486.688	16.28	0.5559	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			72,403.64490	70,375.058	15.98	0.5073	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			77,993.64490	79,875.058	15.98	0.4927	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			72,017.75610	69,996.630	15.99	0.5053	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			78,607.75610	80,496.630	15.99	0.4947	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			72,792.13360	70,755.596	15.96	0.5094	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			77,382.13360	79,255.596	15.96	0.4906	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			85,082.54400	83,052.545	16.12	0.5112	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			92,852.54400	94,702.545	16.12	0.4888	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			84,706.34160	82,681.870	16.14	0.5094	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			93,476.34160	95,331.870	16.14	0.4906	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			85,461.09810	83,425.005	16.11	0.5129	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			92,231.09810	94,075.005	16.11	0.4871	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												132,381.00	10	609
£ / R	On	30/06/2017	Foreign Exchange Future			16.55060		16.54430			0.0000	0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.81380		16.80840			0.0000	90,929,030.40	5,408	42,609
£ / R	On	18/12/2017	Foreign Exchange Future			17.10760		17.10500			0.0000	78,934,466.40	4,614	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.40140		17.40100			0.0000	14,617,176.00	840	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.69200		17.69430			0.0000	0.00	0	3,441
Total £ / R Future												184,480,672.80	10,862	54,998
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			389.41880	376.853	17.37	0.7471	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			73.71880	67.453	17.37	0.2529	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			472.73200	466.454	15.80	0.4498	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			581.13200	580.254	15.80	0.5502	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,213.20420	1,204.428	17.12	0.7362	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			221.60420	218.228	17.12	0.2638	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			184.65910	181.456	17.39	0.2264	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,376.25910	1,367.656	17.39	0.7736	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			182.97730	179.785	17.40	0.2246	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,384.57730	1,375.985	17.40	0.7754	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			186.35590	183.145	17.38	0.2281	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,367.95590	1,359.345	17.38	0.7719	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.63380	4.042	20.85	0.0053	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,038.63380	8,036.442	20.85	0.9947	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.60240	4.008	20.85	0.0053	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,048.60240	8,046.408	20.85	0.9947	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.57120	3.974	20.85	0.0052	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,058.57120	8,056.373	20.85	0.9948	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,008.37420	1,008.302	15.47	0.5560	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			837.37420	836.902	15.47	0.4440	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,017.78010	1,017.735	15.46	0.5595	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			826.78010	826.335	15.46	0.4405	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,013.06830	1,013.010	15.46	0.5578	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			832.06830	831.610	15.46	0.4422	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			985.17410	984.845	15.43	0.4989	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,200.87410	1,202.845	15.43	0.5011	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			992.96640	992.674	15.42	0.5017	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,188.66640	1,190.674	15.42	0.4983	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			989.06310	988.752	15.43	0.5003	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,194.76310	1,196.752	15.43	0.4997	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												184,480,672.80	10,862	56,898
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11908		0.11940			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12135		0.12170			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12367		0.12402			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			1.64400	1.661	22.24	0.0042	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,061.34400	4,093.361	22.24	0.9958	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.24010	0.247	22.24	0.0007	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,059.94010	5,091.947	22.24	0.9993	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			9.48770	9.435	22.24	0.0203	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,069.18770	3,101.135	22.24	0.9797	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			692.02240	676.170	17.95	0.5603	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			522.42240	541.370	17.95	0.4397	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			354.61410	344.476	19.70	0.3341	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,185.01410	1,209.676	19.70	0.6659	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,289.72670	1,268.229	15.86	0.8257	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			120.12670	133.429	15.86	0.1743	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			970.80460	955.631	18.11	0.6069	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			568.30460	588.132	18.11	0.3931	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			590.33330	577.832	19.69	0.4172	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,187.83330	1,210.332	19.69	0.5828	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,566.61910	1,548.373	16.15	0.8190	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			164.11910	180.873	16.15	0.1810	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			14.56630		14.59220			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.66900		14.69510			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			14.82450		14.85180			0.0000	156,694,965.00	10,570	97,246
€ / R	On	18/12/2017	Foreign Exchange Future			15.11770		15.14630			0.0000	0.00	0	16,769
€ / R	On	19/03/2018	Foreign Exchange Future			15.41520		15.44350			0.0000	8,940,816.00	580	4,442
€ / R	On	18/06/2018	Foreign Exchange Future			15.71120		15.73880			0.0000	0.00	0	1
Total € / R Future												165,635,781.00	11,150	118,464
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			253.34330	263.833	15.11	0.7168	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			75.54330	60.133	15.11	0.2832	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			308.71480	315.953	14.65	0.5244	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			273.81480	254.953	14.65	0.4756	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,637.07820	4,663.783	24.41	0.9863	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			9.09320	8.485	24.41	0.0140	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,617.29320	4,643.985	24.41	0.9860	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.98510	8.384	24.41	0.0139	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,627.18510	4,653.884	24.41	0.9861	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.87820	8.283	24.41	0.0137	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,308.05780	1,281.796	13.55	0.8037	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			161.75780	164.096	13.55	0.1963	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,528.61290	1,549.310	16.95	0.7322	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			3,003.10530	3,028.427	19.10	0.8952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,270.42610	6,298.867	20.46	0.9906	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			98.80480	95.545	19.11	0.1042	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,012.50480	3,037.845	19.11	0.8958	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			98.20840	94.968	19.12	0.1036	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,021.90840	3,047.268	19.12	0.8964	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			99.40530	96.127	19.10	0.1048	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			284.91290	277.010	16.95	0.2678	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,211.66650	1,186.620	13.67	0.7740	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			195.36650	198.920	13.67	0.2260	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,644.88910	1,666.204	17.17	0.7518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			261.18910	253.904	17.17	0.2482	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.72610	6.567	20.46	0.0094	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			979.00340	959.830	14.59	0.6001	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			585.50340	594.630	14.59	0.3999	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,076.91750	1,057.563	14.37	0.6399	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			493.41750	502.363	14.37	0.3601	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,071.55850	1,052.210	14.38	0.6378	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			498.05850	507.010	14.38	0.3622	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,082.30500	1,062.934	14.36	0.6420	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			488.80500	497.734	14.36	0.3580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			813.33730	822.440	14.92	0.4343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,047.72510	1,029.284	14.93	0.5640	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			818.92510	828.084	14.93	0.4360	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,056.56790	1,038.008	14.91	0.5674	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			807.76790	816.808	14.91	0.4326	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,052.13730	1,033.640	14.92	0.5657	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												165,635,781.00	11,150	160,112
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.99050		10.06010			0.0000	0.00	0	23,338
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.12580		10.19640			0.0000	0.00	0	4,193
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.26030		10.33060			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.39160		10.46170			0.0000	0.00	0	2,042
Total AU\$ / R Future												0.00	0	29,573
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.81990	6.921	19.19	0.0205	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,127.71990	2,196.421	19.19	0.9795	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			7.77830	6.887	19.24	0.0203	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,137.67830	2,206.387	19.24	0.9797	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.86170	6.956	19.14	0.0206	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,117.76170	2,186.456	19.14	0.9794	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			60.58280	54.474	16.84	0.1007	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,724.18280	1,788.674	16.84	0.8993	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			59.90620	53.869	16.86	0.0997	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			1,733.50620	1,798.070	16.86	0.9003	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			59.23760	53.272	16.87	0.0987	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,742.83760	1,807.472	16.87	0.9013	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			629.85450	587.410	12.62	0.6179	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			289.25450	317.110	12.62	0.3821	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			624.23170	582.005	12.63	0.6143	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			293.63170	321.705	12.63	0.3857	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			618.64700	576.637	12.64	0.6107	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			298.04700	326.337	12.64	0.3893	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			550.15490	587.218	12.67	0.5106	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			509.88340	476.462	12.65	0.4953	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			538.18340	574.862	12.65	0.5047	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			505.85400	472.623	12.66	0.4923	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			544.15400	581.023	12.66	0.5077	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			501.85490	468.818	12.67	0.4894	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,573
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.98480		10.01370			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.14430		10.17350			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.30170		10.32960			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			29.84250	27.495	16.88	0.0760	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,306.14250	1,332.695	16.88	0.9240	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			29.30290	26.996	16.90	0.0748	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,315.60290	1,342.196	16.90	0.9252	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			30.39220	28.003	16.86	0.0773	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,296.69220	1,323.203	16.86	0.9227	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			260.33510	250.815	14.48	0.3724	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			626.83510	646.515	14.48	0.6276	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			257.46560	248.053	14.50	0.3691	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			633.96560	653.753	14.50	0.6309	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			263.23610	253.605	14.46	0.3757	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			619.73610	639.305	14.46	0.6243	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			605.28790	588.337	13.24	0.6012	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			345.68790	356.637	13.24	0.3988	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			600.09820	583.269	13.25	0.5978	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			350.49820	361.569	13.25	0.4022	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			610.51410	593.442	13.23	0.6046	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			340.91410	351.742	13.23	0.3954	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			13.66220		13.68580			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.94860		13.97290			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.24190		14.26630			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			66.17040	62.586	18.73	0.1072	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,770.37040	1,790.386	18.73	0.8928	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			65.45400	61.884	18.74	0.1061	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,779.65400	1,799.684	18.74	0.8939	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			66.89630	63.297	18.71	0.1083	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,761.09630	1,781.097	18.71	0.8917	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			589.51960	570.886	15.59	0.5006	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			646.61960	652.286	15.59	0.4994	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			585.62160	567.070	15.61	0.4981	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			652.72160	658.470	15.61	0.5019	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			593.44330	574.727	15.57	0.5032	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			640.54330	646.127	15.57	0.4968	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			818.05300	797.883	15.40	0.5458	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			701.75300	705.983	15.40	0.4542	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			813.77450	793.626	15.42	0.5437	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			707.47450	711.726	15.42	0.4563	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			822.35330	802.157	15.39	0.5479	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			696.05330	700.257	15.39	0.4521	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			1.92720		1.93200			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94340		1.94810			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95880		1.96340			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			86.95110	78.204	17.06	0.1044	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,266.95110	2,306.204	17.06	0.8956	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			79.60600	70.899	17.14	0.0959	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,359.60600	2,398.899	17.14	0.9041	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			95.07460	86.231	16.98	0.1137	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,175.07460	2,214.231	16.98	0.8863	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			792.81230	767.997	14.69	0.5075	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			811.81230	833.997	14.69	0.4925	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			751.41900	727.498	14.78	0.4880	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			870.41900	893.498	14.78	0.5120	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			838.18600	812.316	14.62	0.5273	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			757.18600	778.316	14.62	0.4727	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			769.50730	785.886	14.52	0.4120	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			1,152.78350	1,124.101	14.57	0.5717	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			818.78350	836.101	14.57	0.4283	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,103.74180	1,076.004	14.62	0.5555	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			869.74180	888.004	14.62	0.4445	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,203.50730	1,173.886	14.52	0.5880	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			2.00290		2.00540			0.0000	600,870.00	300	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.04340		2.04630			0.0000	0.00	0	0
Total DKK / R Future												600,870.00	300	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			804.39500	780.875	13.82	0.6373	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			350.39500	351.875	13.82	0.3627	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			748.03910	725.188	13.93	0.6084	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			394.03910	396.188	13.93	0.3916	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			863.77180	839.633	13.72	0.6660	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			309.77180	310.633	13.72	0.3340	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			695.15180	702.056	14.30	0.4345	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,058.80250	1,035.576	14.13	0.6049	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			595.80250	601.577	14.13	0.3951	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,007.44650	984.779	14.22	0.5851	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			644.44650	650.779	14.22	0.4149	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			958.15180	936.056	14.30	0.5655	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												600,870.00	300	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70080		1.70580			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72880		1.73380			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75560		1.76030			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			69.93020	62.701	19.59	0.0862	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,511.93020	2,554.701	19.59	0.9138	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			64.52820	57.654	19.74	0.0798	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,606.52820	2,649.654	19.74	0.9202	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			75.82820	68.226	19.45	0.0931	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,417.82820	2,460.226	19.45	0.9069	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			627.88890	605.529	16.22	0.4405	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			989.88890	1,017.529	16.22	0.5595	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			595.42870	573.794	16.37	0.4221	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,057.42870	1,085.794	16.37	0.5779	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			662.18540	639.070	16.08	0.4594	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			924.18540	951.070	16.08	0.5406	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			777.64490	797.080	15.36	0.4297	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,035.76800	1,009.125	15.47	0.5531	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			832.76800	853.125	15.47	0.4469	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			992.70100	966.970	15.59	0.5362	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			889.70100	910.970	15.59	0.4638	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,080.64490	1,053.080	15.36	0.5703	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			0.12560		0.12600			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12520		0.12550			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12450		0.12530			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12250		0.12400			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			1.55650		1.55570			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58220		1.58160			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.60800		1.60700			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			9.55460		9.59660			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.67850		9.72170			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.80070		9.84290			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			48.93470	43.266	16.71	0.1163	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,032.33470	1,068.666	16.71	0.8837	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			48.04970	42.436	16.73	0.1143	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,041.44970	1,077.836	16.73	0.8857	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			49.83710	44.113	16.70	0.1182	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,023.23710	1,059.513	16.70	0.8818	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			384.17410	371.532	15.75	0.4771	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			462.47410	493.032	15.75	0.5229	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			382.62090	369.813	15.85	0.4738	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			470.92090	501.313	15.85	0.5262	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			381.10050	368.126	15.94	0.4706	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			479.40050	509.626	15.94	0.5294	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			900.94500	896.338	21.41	0.6140	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			508.04500	545.638	21.41	0.3860	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			889.85200	885.550	21.24	0.6121	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			506.95200	544.850	21.24	0.3879	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			912.03950	907.133	21.57	0.6159	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			509.13950	546.433	21.57	0.3841	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			1.28210		1.28520			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29380		1.29980			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31470		1.31690			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			848.00000	879.000		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			948.00000	979.000		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			748.00000	779.000		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			2.00000	62.000		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			102.00000	162.000		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			202.00000	262.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			69.00000	47.000		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			31.00000	53.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			169.00000	147.000		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			1.27010		1.26600			0.0000	2,667,210.00	2,100	2,126
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.27360		1.26960			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.27720		1.27350			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												2,667,210.00	2,100	2,126
Total QUANTO £ / \$												2,667,210.00	2,100	2,126
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.11980		1.11860			0.0000	0.00	0	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12540		1.12420			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13140		1.13020			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			22,710.77000		22,758.99000			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			9.53260		9.56390			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			228.50090	211.915	14.11	0.4440	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			314.60090	329.315	14.11	0.5560	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			236.28360	219.313	14.05	0.4555	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			302.38360	316.713	14.05	0.5445	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			232.36460	215.587	14.08	0.4497	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			308.46460	322.987	14.08	0.5503	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			3.66420		3.65580			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.59530		3.58740			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			162.69050	167.956	14.18	0.6870	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			56.89050	53.756	14.18	0.3130	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			156.08180	161.222	14.15	0.6729	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			60.28180	57.022	14.15	0.3271	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			169.44090	174.830	14.21	0.7008	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			53.64090	50.630	14.21	0.2992	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			211.89930	216.715	14.44	0.5918	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			144.49930	141.415	14.44	0.4082	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			206.48880	211.202	14.43	0.5830	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			149.08880	145.902	14.43	0.4170	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			217.39970	222.315	14.45	0.6007	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			139.99970	137.015	14.45	0.3993	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			1.39080		1.39450			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36920		1.37340			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34900		1.35280			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									1 879 944 178.90	139,713	1,245,512
Total Options									10 052 519.48	43,326	1,492,963
Grand Total:									1,889,996,698.38	183,039	2,738,475