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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2017

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			12.93250		13.01060			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			12.94400		13.01060			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.94850		13.01470			0.0000	0.00	0	4,630
\$ / R On 05/07/2017 Foreign Exchange Future			12.95990		13.02550			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.96430		13.03000			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.97090		13.03670			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.97530		13.04120			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.97970		13.04570			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			12.98630		13.05240			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			12.98840		13.05460			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			12.99060		13.05690			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.99500		13.06140			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.00380		13.07030			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.00820		13.07470			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.01680		13.08320			0.0000	26,033,600.00	2,000	3,606
\$ / R On 04/08/2017 Foreign Exchange Future			13.02540		13.09160			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.04050		13.10650			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.05340		13.11920			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.07930		13.14470			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.08350		13.14910			0.0000	2,682,117.50	205	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.12160		13.18920			0.0000	506,677,462.40	38,614	836,800

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			13.14070		13.20920			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.14280		13.21130			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.14490		13.21340			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.19560		13.26410			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.20400		13.27260			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.23990		13.30850			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.27150		13.34020			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.31370		13.38250			0.0000	5,591,754.00	420	132,856
\$ / R	On	22/12/2017	Foreign Exchange Future			13.32220		13.39090			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.34520		13.41400			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.43230		13.50110			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.43650		13.50520			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.50290		13.57160			0.0000	1,417,804.50	105	9,899
\$ / R	On	25/04/2018	Foreign Exchange Future			13.57860		13.64810			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.61130		13.68120			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.61940		13.68940			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.68880		13.75960			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.80720		13.87830			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.88170		13.95280			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.00310		14.07410			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.06900		14.14010			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.19890		14.26990			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.26920		14.34020			0.0000	0.00	0	1,500
Total \$ / R Future												542,402,738.40	41,344	1,011,077
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			2.26160	0.000	11.74	0.0000	0.00	0	0
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			312.86160	232.500	11.74	1.0000	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,229.58420	3,296.230	61.49	0.9991	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.18420	0.230	61.49	0.0009	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			500.80870	561.850	21.05	0.9550	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			11.40870	5.850	21.05	0.0450	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			691.77290	754.696	20.37	0.9764	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			6.47290	3.196	20.37	0.0236	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			979.46520	1,043.070	20.05	0.9824	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			4.96520	2.970	20.05	0.0176	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			550.35460	606.749	17.48	0.8987	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			30.35460	21.049	17.48	0.1013	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,042.02060	1,105.000	19.57	0.9716	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			8.72060	5.900	19.57	0.0284	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,938.82660	5,004.715	36.78	0.9999	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.02660	0.015	36.78	0.0001	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			16.03690	11.063	18.87	0.0484	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			924.83690	985.763	18.87	0.9516	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			432.16120	380.447	14.64	0.7814	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			40.96120	55.147	14.64	0.2186	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			252.06960	286.172	15.66	0.6210	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			157.76960	125.872	15.66	0.3790	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			712.42480	766.380	17.62	0.8838	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			44.82480	32.680	17.62	0.1162	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			582.76830	519.790	13.44	0.8659	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			28.16830	31.390	13.44	0.1341	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			149.46350	169.379	14.70	0.4370	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			286.36350	239.979	14.70	0.5630	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,506.64540	1,570.203	19.78	0.9798	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			8.04540	5.203	19.78	0.0202	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			189.24030	155.425	15.57	0.3814	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			318.94030	351.624	15.57	0.6186	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,250.37330	1,310.946	19.09	0.9508	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			20.67330	14.746	19.09	0.0492	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			540.65450	584.580	16.76	0.7579	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			115.35450	92.780	16.76	0.2421	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,456.99450	3,523.212	29.15	0.9960	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			1.69450	1.412	29.15	0.0040	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			724.21620	773.283	17.38	0.8187	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			87.41620	70.083	17.38	0.1813	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			407.37020	443.588	16.03	0.6392	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			198.97020	168.988	16.03	0.3608	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			758.61230	806.314	17.38	0.7882	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			115.11230	96.814	17.38	0.2118	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			461.16780	497.873	16.07	0.6289	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			230.36780	201.273	16.07	0.3711	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			580.65000	620.023	16.40	0.6611	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			225.35000	199.323	16.40	0.3389	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,700.63460	3,765.737	25.10	0.9892	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			5.33460	5.037	25.10	0.0108	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			263.06690	286.111	15.04	0.4341	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			442.16690	399.611	15.04	0.5659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			4.65460	3.607	23.19	0.0076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,195.45460	4,262.007	23.19	0.9924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			4.58600	3.552	23.19	0.0075	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,205.38600	4,271.952	23.19	0.9925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			4.72420	3.663	23.19	0.0077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			62.46170	66.906	13.69	0.1442	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			408.77630	438.893	15.55	0.5162	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			397.97630	360.493	15.55	0.4838	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			131.28960	115.562	18.19	0.1882	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			993.35420	930.432	13.72	0.8526	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			64.15420	68.832	13.72	0.1474	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			256.80480	277.718	14.93	0.3935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			546.00480	499.318	14.93	0.6065	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,001.66170	938.506	13.69	0.8558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			429.15700	388.599	15.37	0.5116	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		733.07880	679.563	14.39	0.7299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		143.87880	157.963	14.39	0.2701	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		982.00450	1,029.618	17.58	0.7618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		171.20450	151.218	17.58	0.2382	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,192.08960	1,243.962	18.19	0.8118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		182.55020	161.411	17.43	0.2520	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,322.42090	3,388.320	22.20	0.9803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		11.62090	9.920	22.20	0.0197	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		567.05980	603.472	16.20	0.6076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		306.25980	275.072	16.20	0.3924	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		369.95700	396.999	15.37	0.4884	99,249.83	250	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		694.13210	734.639	16.66	0.6652	367,319.60	500	216,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		235.32590	209.715	16.84	0.3144	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		746.12590	788.115	16.84	0.6856	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,043.68270	979.439	13.59	0.8709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		54.48270	57.839	13.59	0.1291	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		933.35020	979.811	17.43	0.7480	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		95.48480	82.778	18.81	0.1402	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,261.50470	1,314.560	18.39	0.8255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		120.70470	106.160	18.39	0.1745	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		469.32950	502.038	15.81	0.5542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		358.52950	323.638	15.81	0.4458	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		253.33210	226.239	16.66	0.3348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		101.14260	87.749	18.73	0.1476	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,867.70130	1,927.541	19.58	0.9118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		56.90130	49.141	19.58	0.0882	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		822.65320	866.482	17.09	0.7131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		211.85320	188.082	17.09	0.2869	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,456.28480	1,511.178	18.81	0.8598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		375.38170	402.865	15.39	0.4924	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		603.95480	554.915	14.75	0.6483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		214.75480	233.315	14.75	0.3517	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,609.30030	1,666.316	19.10	0.8822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		78.50030	67.916	19.10	0.1178	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,411.94260	1,466.149	18.73	0.8524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		290.54450	260.533	16.32	0.3757	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,829.63980	2,894.749	21.30	0.9682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		18.83980	16.349	21.30	0.0318	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		804.63890	748.561	14.21	0.7686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		115.43890	126.961	14.21	0.2314	1,282,303.07	10,100	53,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		424.58170	384.465	15.39	0.5076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		7.41850	6.224	23.10	0.0125	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		104.32810	90.875	18.68	0.1521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,385.12810	1,439.275	18.68	0.8479	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,219.12870	1,151.810	13.17	0.9225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		29.92870	30.210	13.17	0.0775	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			601.34450	638.933	16.32	0.6243	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			303.22830	326.534	15.11	0.4352	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,812.61060	4,879.755	23.19	0.9969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1.81060	1.355	23.19	0.0031	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,149.20450	1,200.296	18.07	0.8027	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			138.40450	121.896	18.07	0.1973	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,818.21850	3,884.624	23.10	0.9875	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			7.22950	6.059	23.15	0.0122	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			135.51170	119.319	18.12	0.1936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,166.31170	1,217.719	18.12	0.8064	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,582.06100	1,638.726	19.05	0.8785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			81.26100	70.326	19.05	0.1215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			492.42830	448.134	15.11	0.5648	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.19	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,223.56560	3,289.334	22.02	0.9783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			12.76560	10.934	22.02	0.0217	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			322.80880	290.410	16.07	0.4096	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			533.60880	568.810	16.07	0.5904	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,848.02950	3,914.459	23.15	0.9878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			784.07130	827.078	16.97	0.6996	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			634.58500	584.392	14.66	0.6690	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			195.38500	212.792	14.66	0.3310	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,619.64010	3,685.869	22.74	0.9850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			8.84010	7.469	22.74	0.0150	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,810.80000	986,878.400	23.19	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,185.52420	4,252.063	23.19	0.9923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			220.93820	196.511	17.00	0.2977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			791.73820	834.911	17.00	0.7023	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			121.97650	107.289	18.36	0.1762	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,252.77650	1,305.689	18.36	0.8238	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			223.27130	198.678	16.97	0.3004	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,928.49050	3,995.743	22.53	0.9873	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			7.69050	6.443	22.53	0.0127	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			609.46790	646.835	16.31	0.6105	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			318.66790	287.535	16.31	0.3895	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			409.57710	438.485	15.51	0.4982	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			440.87710	401.285	15.51	0.5018	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			327.44360	351.698	15.21	0.4362	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			520.84360	476.598	15.21	0.5638	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,673.32780	1,728.474	18.90	0.8418	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			127.42780	114.074	18.90	0.1582	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,071.24250	1,117.864	17.50	0.7215	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			243.84250	221.864	17.50	0.2785	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			661.78800	614.819	14.99	0.6144	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			309.18800	330.819	14.99	0.3856	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			632.20030	667.524	16.17	0.5737	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			404.80030	371.524	16.17	0.4263	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,185.57600	4,252.439	20.52	0.9879	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			8.17600	6.439	20.52	0.0121	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			980.95710	1,024.022	17.09	0.6754	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			309.45710	283.922	17.09	0.3246	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,422.87790	4,489.180	22.38	0.9711	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			23.07790	20.680	22.38	0.0289	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			650.58330	684.169	16.02	0.5435	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			490.78330	455.669	16.02	0.4565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			50.73270	48.273	22.65	0.0570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,978.23270	4,044.573	22.65	0.9430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			459.27290	485.259	15.29	0.4328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			691.77290	648.959	15.29	0.5672	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			715.99870	672.316	15.20	0.5814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			433.49870	458.616	15.20	0.4186	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			50.97680	48.672	22.64	0.0574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,968.47680	4,034.972	22.64	0.9426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			677.60090	635.306	15.34	0.5587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			475.10090	501.606	15.34	0.4413	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			663.69390	621.919	15.40	0.5503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			491.19390	518.219	15.40	0.4497	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			51.22130	48.893	22.63	0.0576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,958.72130	4,025.193	22.63	0.9424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,145.71650	1,087.501	14.09	0.7798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			163.21650	173.801	14.09	0.2202	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			581.67210	543.780	15.75	0.4985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			599.17210	630.080	15.75	0.5015	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			513.06660	540.781	15.47	0.4608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			645.56660	604.481	15.47	0.5392	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			971.83490	918.124	14.40	0.7119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			239.33490	254.424	14.40	0.2881	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,911.53990	1,965.410	18.93	0.8136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			184.03990	169.110	18.93	0.1864	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,259.14250	2,316.414	19.52	0.8525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			141.64250	130.114	19.52	0.1475	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,290.10190	1,228.976	13.86	0.8270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			117.60190	125.276	13.86	0.1730	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,689.41580	1,620.936	13.93	0.9087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			56.91580	57.236	13.93	0.0913	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			410.10370	380.870	16.76	0.3760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			937.60370	977.170	16.76	0.6240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,073.90690	1,017.409	14.21	0.7533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			191.40690	203.709	14.21	0.2467	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			706.21630	662.885	15.24	0.5757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			443.71630	469.185	15.24	0.4243	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			473.30710	440.691	16.34	0.4233	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		790.80710	826.991	16.34	0.5767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,946.30820	3,008.951	20.72	0.9033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		88.80820	82.651	20.72	0.0967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,815.89780	1,868.656	18.77	0.8008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		198.39780	182.356	18.77	0.1992	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		660.50120	693.221	15.95	0.5275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		543.00120	506.921	15.95	0.4725	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,463.52110	1,397.198	13.61	0.8730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		81.02110	83.498	13.61	0.1270	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		654.57160	613.144	15.43	0.5447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		502.07160	529.444	15.43	0.4553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,920.29080	1,974.260	18.95	0.8147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		182.79080	167.960	18.95	0.1853	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		341.84150	316.882	17.30	0.3222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,139.34150	1,183.182	17.30	0.6778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,870.99710	3,937.242	22.46	0.9399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		53.49710	50.941	22.46	0.0601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		766.76450	721.329	15.02	0.6102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		384.26450	407.629	15.02	0.3898	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,705.00810	4,771.432	22.65	0.9678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		27.50810	25.132	22.65	0.0322	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		363.12140	336.757	17.12	0.3393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,070.62140	1,113.057	17.12	0.6607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,841.78700	3,907.952	22.41	0.9391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		54.28700	51.652	22.41	0.0609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		271.43060	251.365	18.00	0.2635	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,418.93060	1,467.665	18.00	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,502.27060	3,567.375	21.77	0.9280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		64.77060	61.075	21.77	0.0720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		348.77850	323.358	17.24	0.3278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,116.27850	1,159.658	17.24	0.6722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		602.26760	563.210	15.66	0.5119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		569.76760	599.510	15.66	0.4881	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		385.84290	358.038	16.94	0.3572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,003.34290	1,044.338	16.94	0.6428	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,802.86450	3,868.921	22.34	0.9380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		55.36450	52.621	22.34	0.0620	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		102.49240	94.534	20.29	0.1100	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,719.99240	2,780.834	20.29	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		589.82850	551.471	15.71	0.5038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		587.32850	617.771	15.71	0.4962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		276.77010	256.318	17.94	0.2680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,394.27010	1,442.618	17.94	0.7320	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,242.25460	3,306.339	21.29	0.9177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		74.75460	70.039	21.29	0.0823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,909.96940	3,976.316	22.54	0.9410	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			52.46940	50.016	22.54	0.0590	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			663.08080	695.529	15.96	0.5245	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			553.98080	517.729	15.96	0.4755	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,660.29680	4,726.334	22.70	0.9644	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			31.19680	28.534	22.70	0.0356	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			624.26790	654.620	15.75	0.4992	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			608.26790	569.820	15.75	0.5008	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,158.09960	1,197.930	17.03	0.6324	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			459.19960	430.230	17.03	0.3676	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,143.56070	1,182.809	16.99	0.6274	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			468.76070	439.309	16.99	0.3726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,006.93910	957.037	14.91	0.6408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			435.33910	454.137	14.91	0.3592	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,167.87320	2,217.746	18.78	0.7760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			279.47320	260.646	18.78	0.2240	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,873.12920	1,919.780	18.33	0.7376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,050.71610	4,112.321	22.13	0.8980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			121.94330	114.878	22.15	0.1017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,060.34330	4,121.978	22.15	0.8983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,041.09100	4,102.665	22.11	0.8976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,641.98070	2,695.962	19.49	0.8240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			213.58070	198.862	19.49	0.1760	0.00	0	650
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			970.10920	921.361	15.03	0.6244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			468.50920	488.461	15.03	0.3756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			122.31610	115.221	22.13	0.1020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			244.43140	255.855	14.28	0.2449	1,279,274.00	5,000	15,950
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,419.92280	2,472.125	19.16	0.8033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			241.52280	225.025	19.16	0.1967	1,125,122.50	5,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,710.16050	1,754.758	18.07	0.7128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			371.76050	347.658	18.07	0.2872	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			122.69100	115.565	22.11	0.1024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			334.72920	312.680	18.33	0.2624	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			821.95430	778.370	15.55	0.5538	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			630.35430	655.470	15.55	0.4462	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			586.31910	610.103	15.41	0.4283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			857.91910	813.003	15.41	0.5717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,316.03140	1,258.755	14.28	0.7551	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,772.44600	1,815.458	18.02	0.6988	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			420.54600	394.058	18.02	0.3012	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,449.34610	2,500.503	19.04	0.7839	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			287.44610	269.103	19.04	0.2161	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,305.57390	1,342.588	17.05	0.6071	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			586.77390	553.888	17.05	0.3929	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,233.08340	1,268.470	16.87	0.5894	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			622.48340	587.870	16.87	0.4106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,914.40990	2,966.918	19.48	0.7970	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		294.00990	275.718	19.48	0.2030	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,843.93010	1,886.093	17.96	0.6790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		493.53010	464.893	17.96	0.3210	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		924.96750	880.298	15.82	0.5403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		805.36750	831.498	15.82	0.4597	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,200.55690	1,148.051	14.89	0.6544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		490.95690	509.251	14.89	0.3456	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,868.04490	1,910.093	17.99	0.6825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		487.64490	458.893	17.99	0.3175	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,779.46320	2,708.837	12.10	0.9699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		19.86320	20.037	12.10	0.0301	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,228.89720	1,174.301	14.81	0.6644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		469.29720	485.501	14.81	0.3356	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		197.77280	187.267	21.63	0.1375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,148.17280	4,208.467	21.63	0.8625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		198.79460	188.205	21.60	0.1382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,129.19460	4,189.405	21.60	0.8618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,251.96130	1,196.899	14.77	0.6723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		452.36130	468.099	14.77	0.3277	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		198.28250	187.734	21.61	0.1379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,138.68250	4,198.934	21.61	0.8621	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,464.36380	1,499.560	17.26	0.5864	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		722.66380	686.760	17.26	0.4136	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,655.31200	2,702.006	19.07	0.7274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		468.11200	443.706	19.07	0.2726	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,556.52130	1,498.958	15.03	0.7074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		453.72130	467.258	15.03	0.2926	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,977.79800	2,904.523	11.63	0.9688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		24.99800	22.823	11.63	0.0312	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		734.03330	698.926	17.57	0.4022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,631.23330	1,667.225	17.57	0.5978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,491.30640	1,434.706	15.14	0.6888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		498.50640	513.006	15.14	0.3112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,849.55710	1,888.430	17.94	0.6314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		662.35710	630.130	17.94	0.3686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		731.40610	696.400	17.58	0.4010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,638.60610	1,674.700	17.58	0.5990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		728.79040	693.892	17.59	0.3998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,645.99040	1,682.192	17.59	0.6002	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,634.72920	1,668.529	17.58	0.5725	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		848.82920	811.629	17.58	0.4275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		851.08970	814.859	17.82	0.4160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,790.98970	1,825.859	17.82	0.5840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		848.42080	812.271	17.83	0.4149	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,798.32080	1,833.271	17.83	0.5851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		853.77570	817.451	17.81	0.4171	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			1,783.67570	1,818.451	17.81	0.5829	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,796.50900	1,829.340	17.80	0.5618	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			966.40900	928.240	17.80	0.4382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			969.10420	931.915	17.99	0.4280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,948.90420	1,982.715	17.99	0.5720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			966.39530	929.286	18.00	0.4271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,956.19530	1,990.086	18.00	0.5729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			971.82260	934.553	17.98	0.4290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,941.62260	1,975.353	17.98	0.5710	0.00	0	0
Total \$ / R Option												4,153,269.00	20,850	1,448,776
Total \$ / R												546,556,007.40	62,194	2,459,853
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.12160		13.18920			0.0000	0.00	0	373
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.31370		13.38250			0.0000	0.00	0	53
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.50290		13.57160			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.68880		13.75960			0.0000	0.00	0	182
Total \$ / R MAXI Future												0.00	0	612
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,793.87700	4,139.376	19.83	0.0755	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			200,873.87700	206,979.376	19.83	0.9245	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,739.52760	4,092.515	19.85	0.0747	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			201,819.52760	207,932.516	19.85	0.9253	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,848.77020	4,186.802	19.81	0.0763	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			199,928.77020	206,026.802	19.81	0.9237	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			45,737.50440	42,559.120	16.44	0.4116	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,487.50440	86,189.120	16.44	0.5884	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			45,425.82570	42,263.899	16.46	0.4093	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			83,175.82570	86,893.899	16.46	0.5907	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			46,051.80470	42,856.895	16.42	0.4139	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			81,801.80470	85,486.895	16.42	0.5861	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			68,513.14080	64,674.883	16.11	0.4816	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			83,353.14080	86,384.883	16.11	0.5184	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			68,147.84100	64,323.909	16.12	0.4796	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			83,987.84100	87,033.909	16.12	0.5204	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			68,880.96830	65,027.890	16.09	0.4836	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			82,720.96830	85,737.890	16.09	0.5164	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			81,380.83210	77,247.193	16.25	0.4890	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			98,420.83210	101,367.193	16.25	0.5110	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			81,021.57650	76,900.497	16.26	0.4873	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			99,061.57650	102,020.497	16.26	0.5127	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			81,741.83110	77,595.617	16.23	0.4907	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			97,781.83110	100,715.617	16.23	0.5093	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												0.00	0	612
£ / R	On	30/06/2017	Foreign Exchange Future			16.49710		16.47850			0.0000	0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.75890		16.74020			0.0000	5,027,670.00	300	43,154
£ / R	On	18/12/2017	Foreign Exchange Future			17.04960		17.03110			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.33980		17.31950			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			17.62700		17.60890			0.0000	0.00	0	3,441
Total £ / R Future												5,027,670.00	300	55,543
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			428.55010	403.537	17.48	0.8124	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			47.05010	40.637	17.48	0.1876	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			499.99490	480.417	15.63	0.4664	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			540.19490	539.317	15.63	0.5336	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			1,262.26340	1,239.544	17.10	0.7518	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			202.46340	198.444	17.10	0.2482	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			168.02660	164.203	17.37	0.2119	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,427.82660	1,405.303	17.37	0.7881	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			166.46200	162.651	17.39	0.2102	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,436.26200	1,413.751	17.39	0.7898	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			169.60300	165.770	17.36	0.2136	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,419.40300	1,396.870	17.36	0.7864	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.06820	3.052	20.53	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,111.96820	8,093.452	20.53	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.04110	3.025	20.53	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,121.94110	8,103.425	20.53	0.9959	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.01420	2.998	20.53	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,131.91420	8,113.398	20.53	0.9959	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			966.90040	966.789	15.40	0.5454	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			877.40040	856.989	15.40	0.4546	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			975.99550	975.966	15.39	0.5489	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			866.49550	846.166	15.39	0.4511	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			971.43620	971.366	15.39	0.5472	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			871.93620	851.566	15.39	0.4528	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			952.15100	948.210	15.41	0.4890	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,253.25100	1,231.210	15.41	0.5110	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			959.69810	955.807	15.40	0.4919	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,240.79810	1,218.807	15.40	0.5081	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			955.91410	951.998	15.40	0.4904	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,247.01410	1,224.998	15.40	0.5096	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												5,027,670.00	300	57,443
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11837		0.11887			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12061		0.12113			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12293		0.12343			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			1.34440	1.874	23.20	0.0046	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,114.44440	4,165.074	23.20	0.9954	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.18820	0.301	23.20	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,113.28820	5,163.501	23.20	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			8.07650	9.994	23.20	0.0210	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,121.17650	3,173.194	23.20	0.9790	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			666.80550	630.479	17.89	0.5411	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			554.30550	569.079	17.89	0.4589	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			339.30660	316.590	19.68	0.3168	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,226.80660	1,255.190	19.68	0.6832	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,251.47700	1,204.360	15.78	0.8136	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			138.97700	142.960	15.78	0.1864	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			944.95830	903.619	18.01	0.5922	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			601.95830	611.119	18.01	0.4078	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			569.53080	538.472	19.55	0.4015	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,226.53080	1,245.972	19.55	0.5985	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,529.90200	1,480.358	15.97	0.8103	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			186.90200	187.858	15.97	0.1897	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			14.50800		14.52330			0.0000	0.00	0	4
€ / R	On	31/07/2017	Foreign Exchange Future			14.60960		14.62480			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			14.76460		14.78010			0.0000	871,111.40	59	97,766
€ / R	On	18/12/2017	Foreign Exchange Future			15.05510		15.07120			0.0000	0.00	0	16,969
€ / R	On	19/03/2018	Foreign Exchange Future			15.35010		15.36500			0.0000	0.00	0	4,442
€ / R	On	18/06/2018	Foreign Exchange Future			15.64320		15.65980			0.0000	0.00	0	1
Total € / R Future												871,111.40	59	119,184
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			292.48130	294.669	14.99	0.8029	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			45.78130	32.669	14.99	0.1971	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			339.41380	335.807	14.37	0.5611	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			234.21380	215.407	14.37	0.4389	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,707.03450	4,721.502	24.06	0.9893	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.31330	6.259	24.06	0.0109	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,687.21330	4,701.659	24.06	0.9891	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.22340	6.180	24.06	0.0108	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,697.12340	4,711.580	24.06	0.9892	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.13450	6.102	24.06	0.0107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,246.97040	1,225.761	13.42	0.7945	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			175.77040	170.660	13.42	0.2055	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			94.83350	88.802	19.15	0.0986	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			3,073.63350	3,083.702	19.15	0.9014	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.56720	5.496	20.36	0.0081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,345.36720	6,360.396	20.36	0.9919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			94.19610	88.179	19.16	0.0980	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,082.99610	3,093.078	19.16	0.9020	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			93.56510	87.560	19.17	0.0974	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,092.36510	3,102.460	19.17	0.9026	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,590.27880	1,593.353	16.98	0.7445	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			271.47880	258.453	16.98	0.2555	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,153.29920	1,131.993	13.54	0.7636	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			212.09920	206.893	13.54	0.2364	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,707.76840	1,711.597	17.21	0.7635	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			248.96840	236.697	17.21	0.2365	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			520.21000	513.918	14.26	0.3701	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			936.11270	915.152	14.53	0.5873	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			621.11270	615.052	14.53	0.4127	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,030.03140	1,008.853	14.28	0.6278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			525.03140	518.753	14.28	0.3722	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,024.88130	1,003.706	14.29	0.6257	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			529.88130	523.607	14.29	0.3743	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,035.21000	1,014.018	14.26	0.6299	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,011.78340	989.346	14.86	0.5541	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			851.98340	846.146	14.86	0.4459	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,007.55590	985.144	14.87	0.5524	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			857.75590	851.944	14.87	0.4476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,016.02900	993.573	14.85	0.5559	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			846.22900	840.373	14.85	0.4441	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												871,111.40	59	160,832
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.92450		9.93650			0.0000	565,696.50	57	23,438
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.05840		10.07070			0.0000	0.00	0	4,289
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.19110		10.20280			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.32070		10.33400			0.0000	0.00	0	2,042
Total AU\$ / R Future												565,696.50	57	29,769
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.69240	6.317	19.71	0.0187	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,250.19240	2,261.817	19.71	0.9813	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.66040	6.289	19.76	0.0186	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,260.16040	2,271.789	19.76	0.9814	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.72480	6.346	19.65	0.0189	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,240.22480	2,251.846	19.65	0.9811	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			49.80980	47.038	16.85	0.0899	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,839.10980	1,848.638	16.85	0.9101	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			49.25030	46.505	16.87	0.0890	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			1,848.55030	1,858.105	16.87	0.9110	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			48.69760	45.978	16.88	0.0880	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,857.99760	1,867.578	16.88	0.9120	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			555.25400	545.895	12.68	0.5939	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			342.45400	344.795	12.68	0.4061	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			550.08820	540.755	12.69	0.5903	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			347.28820	349.655	12.69	0.4097	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			544.96340	535.653	12.70	0.5867	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			352.16340	354.553	12.70	0.4133	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			623.42360	629.287	12.83	0.5314	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			454.68310	447.220	12.81	0.4743	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			610.68310	616.520	12.81	0.5257	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			451.03900	443.589	12.82	0.4715	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			617.03900	622.889	12.82	0.5285	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			447.42360	439.987	12.83	0.4686	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												565,696.50	57	29,769
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.91220		9.98530			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.07030		10.14330			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.22550		10.29680			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			27.98750	21.960	17.00	0.0634	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,332.68750	1,399.760	17.00	0.9366	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			27.48100	21.555	17.02	0.0623	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,342.18100	1,409.355	17.02	0.9377	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			28.50360	22.374	16.98	0.0645	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,323.20360	1,390.174	16.98	0.9355	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			251.62520	223.177	14.52	0.3450	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			648.32520	692.877	14.52	0.6550	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			248.87470	220.664	14.54	0.3418	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			655.57470	700.364	14.54	0.6582	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			254.40620	225.719	14.50	0.3482	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			641.10620	685.419	14.50	0.6518	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			586.63760	542.128	13.25	0.5760	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			359.83760	386.628	13.25	0.4240	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			581.61560	537.317	13.26	0.5725	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			364.81560	391.817	13.26	0.4275	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			591.69630	546.975	13.24	0.5794	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			354.89630	381.475	13.24	0.4206	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			13.62030		13.64040			0.0000	0.00	0	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.90430		13.92500			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.19520		14.21500			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			64.07770	55.552	18.71	0.0982	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,813.67770	1,825.252	18.71	0.9018	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			63.39820	54.942	18.73	0.0973	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,822.99820	1,834.642	18.73	0.9027	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			64.76490	56.169	18.69	0.0992	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,804.36490	1,815.869	18.69	0.9008	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			568.26540	543.323	15.53	0.4885	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			673.26540	669.024	15.53	0.5115	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			564.53030	539.652	15.55	0.4860	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			679.53030	675.352	15.55	0.5140	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			572.02960	547.024	15.51	0.4911	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			667.02960	662.724	15.51	0.5089	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			790.40500	766.359	15.33	0.5359	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			725.40500	721.159	15.33	0.4641	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			786.24070	762.224	15.34	0.5338	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			731.24070	727.024	15.34	0.4662	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			794.59110	770.522	15.32	0.5380	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			719.59110	715.322	15.32	0.4620	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			1.91040		1.91980			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92680		1.93590			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.94170		1.95110			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			75.16220	64.774	17.43	0.0891	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,377.16220	2,460.774	17.43	0.9109	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			68.55850	59.146	17.54	0.0821	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,470.55850	2,555.145	17.54	0.9179	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			82.40420	70.956	17.31	0.0967	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,284.40420	2,366.956	17.31	0.9033	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			936.26040	981.646	14.87	0.5448	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			776.09550	726.401	14.69	0.4939	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			817.09550	858.401	14.69	0.5061	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			733.93190	687.059	14.78	0.4743	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			874.93190	919.059	14.78	0.5257	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			695.26040	649.646	14.87	0.4552	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,039.90870	982.361	14.66	0.5279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			928.90870	965.361	14.66	0.4721	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,133.92120	1,073.310	14.54	0.5606	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			822.92120	856.310	14.54	0.4394	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,086.07230	1,026.993	14.60	0.5441	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			875.07230	909.993	14.60	0.4559	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	18/09/2017	Foreign Exchange Future			1.99500		1.99790			0.0000	299,250.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03550		2.03850			0.0000	0.00	0	0
Total DKK / R Future												299,250.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			753.28240	725.045	13.81	0.6165	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			374.28240	375.045	13.81	0.3835	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			699.38460	671.819	13.93	0.5869	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			420.38460	421.818	13.93	0.4131	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			810.24940	781.408	13.70	0.6460	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			331.24940	331.408	13.70	0.3540	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			726.32530	730.289	14.26	0.4496	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,008.09610	981.073	14.08	0.5902	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			623.09610	626.073	14.08	0.4098	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			958.67340	932.134	14.17	0.5702	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			673.67340	677.134	14.17	0.4298	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			911.32530	885.289	14.26	0.5504	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												299,250.00	150	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68620		1.69470			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71390		1.72260			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74020		1.74890			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			54.89140	46.050	19.36	0.0681	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,607.89140	2,684.050	19.36	0.9319	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			49.92100	41.686	19.46	0.0623	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,702.92100	2,779.686	19.46	0.9377	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			60.36130	50.872	19.26	0.0744	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,513.36130	2,588.872	19.26	0.9256	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			584.62140	543.770	16.35	0.4110	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,058.62140	1,104.770	16.35	0.5890	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			553.98330	514.809	16.50	0.3932	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,127.98330	1,175.809	16.50	0.6068	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			617.01620	574.446	16.20	0.4293	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			991.01620	1,035.446	16.20	0.5707	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			834.95700	866.926	15.44	0.4560	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			981.66460	928.132	15.57	0.5270	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			892.66460	926.132	15.57	0.4730	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			941.13290	889.086	15.69	0.5102	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			952.13290	987.086	15.69	0.4898	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,023.95700	968.926	15.44	0.5440	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			0.12470		0.12510			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12350		0.12480			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12070		0.12410			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12170		0.12180			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			1.55890		1.55900			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58450		1.58460			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.61020		1.61010			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			9.54920		9.56820			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.67270		9.69210			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.79380		9.81270			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			43.89760	39.597	16.56	0.1099	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,055.69760	1,070.397	16.56	0.8901	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			43.07860	38.849	16.59	0.1080	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,064.87860	1,079.649	16.59	0.8920	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			44.73120	40.360	16.54	0.1117	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,046.53120	1,061.160	16.54	0.8883	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			364.70100	359.705	15.50	0.4734	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			472.60100	487.005	15.50	0.5266	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			363.05690	357.952	15.60	0.4701	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			480.95690	495.252	15.60	0.5299	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			361.44450	356.234	15.69	0.4669	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			489.34450	503.534	15.69	0.5331	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			847.01660	834.129	19.68	0.6164	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			484.31660	490.328	19.68	0.3836	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			836.09170	823.127	19.51	0.6144	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			483.39170	489.327	19.51	0.3856	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			857.94750	845.140	19.85	0.6183	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			485.24750	491.340	19.85	0.3817	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			1.27700		1.27950			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28860		1.29390			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30080		1.31050			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			905.00000	930.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			1,005.00000	1,030.000		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			805.00000	830.000		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			61.00000	114.000		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			161.00000	214.000		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			261.00000	314.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			5.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	92.000		1.0000	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			95.00000	192.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			105.00000	8.000		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			1.27720		1.26920			0.0000	0.00	0	2,126
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28060		1.27260			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28420		1.27620			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,126
Total QUANTO £ / \$												0.00	0	2,126
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12520		1.12060			0.0000	0.00	0	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13080		1.12620			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13680		1.13210			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			22,569.69000	22,635.62000				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			9.47660	9.49520				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		198.93250	188.062	14.27	0.4109		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		353.73250	361.462	14.27	0.5891		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		205.90630	194.840	14.22	0.4221		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		340.70630	348.240	14.22	0.5779		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		202.39230	191.423	14.25	0.4164		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		347.19230	354.823	14.25	0.5836		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			3.65890	3.66590				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.59130	3.59890				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		168.43950	162.502	14.05	0.6825		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		52.53950	53.602	14.05	0.3175		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		161.67850	155.798	14.02	0.6680		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		55.77850	56.898	14.02	0.3320		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call		175.34050	169.348	14.08	0.6967		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		49.44050	50.448	14.08	0.3033		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		218.31210	212.418	14.34	0.5888		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		139.41210	141.118	14.34	0.4112		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		212.80990	206.948	14.33	0.5798		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		143.90990	145.648	14.33	0.4202		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		223.90400	217.979	14.34	0.5977		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		135.00400	136.679	14.34	0.4023		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			1.37090	1.38410				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34700	1.36260				0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32990	1.34170				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									549 166 466.30	41,910	1,228,567
Total Options									4 153 269.00	20,850	1,492,324
Grand Total:									553,319,735.30	62,760	2,720,891