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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/06/2017 Foreign Exchange Future			13.11700		12.99040			0.0000	187,835,440.00	14,320	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.09440		12.98990			0.0000	0.00	0	0
\$ / R On 06/07/2017 Foreign Exchange Future			13.09230		12.99170			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.09450		12.99340			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.10120		12.99870			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.10570		13.00280			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.11020		13.00740			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.11690		13.01430			0.0000	27,938,997.00	2,130	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.11910		13.01660			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.12130		13.01890			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.12580		13.02350			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.13470		13.03280			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.13920		13.03740			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.14810		13.04660			0.0000	58,364,415.90	4,439	5,342
\$ / R On 04/08/2017 Foreign Exchange Future			13.15700		13.05570			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.17250		13.07070			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.18570		13.08360			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.21220		13.10940			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.21660		13.11370			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.25550		13.15230			0.0000	1,460,013,792.00	110,144	853,912
\$ / R On 27/09/2017 Foreign Exchange Future			13.27490		13.17170			0.0000	0.00	0	377

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2017	Foreign Exchange Future			13.27700		13.17380			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.27920		13.17600			0.0000	0.00	0	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.33100		13.22730			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.33970		13.23580			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.37650		13.27210			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.40900		13.30410			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.45230		13.34680			0.0000	29,326,014.00	2,180	121,346
\$ / R	On	22/12/2017	Foreign Exchange Future			13.46090		13.35540			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.48470		13.37890			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.57410		13.46680			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.57840		13.47100			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.64640		13.53800			0.0000	1,159,944.00	85	9,989
\$ / R	On	25/04/2018	Foreign Exchange Future			13.72430		13.61440			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.75780		13.64710			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.76610		13.65530			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.83720		13.72490			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.95860		13.84370			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.03570		13.91880			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.16130		14.04120			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.22970		14.10780			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.36410		14.23880			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.43680		14.30970			0.0000	0.00	0	1,500
Total \$ / R Future												1,764,638,602.90	133,298	1,015,892
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			709.70890	583.000	10.99	1.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			0.10890	0.000	10.99	0.0000	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,011.09460	906.979	24.70	0.9892	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			0.99460	1.379	24.70	0.0108	0.00	0	5,000
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Put			221.68020	146.935	15.41	0.6140	0.00	0	0
\$ / R	On	06/07/2017	Foreign Exchange Option	13.17	Call			43.38020	69.235	15.41	0.3860	0.00	0	20,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			564.66870	469.120	18.23	0.9102	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			8.06870	13.620	18.23	0.0898	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,073.10280	971.274	19.98	0.9839	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			1.80280	2.474	19.98	0.0161	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,977.20710	4,874.317	45.30	0.9999	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.00710	0.017	45.30	0.0001	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			4.47950	5.967	18.74	0.0344	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			951.67950	850.267	18.74	0.9656	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			386.69290	474.871	15.78	0.8945	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			33.89290	19.171	15.78	0.1055	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			235.04950	170.290	15.11	0.5247	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			102.44950	140.490	15.11	0.4753	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			726.58070	631.474	17.39	0.8808	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			20.88070	28.374	17.39	0.1192	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			538.97710	630.718	14.38	0.9369	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			22.37710	11.618	14.38	0.0631	0.00	0	34,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put		130.23070	91.575	14.68	0.3162	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call		229.13070	292.875	14.68	0.6838	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,539.81180	1,438.543	20.54	0.9813	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		3.31180	4.343	20.54	0.0187	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call		283.19640	351.284	14.56	0.7342	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put		109.69640	75.484	14.56	0.2658	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,275.24060	1,177.056	18.87	0.9551	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		8.04060	11.756	18.87	0.0449	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		141.40460	179.481	15.31	0.4587	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		308.60460	244.781	15.31	0.5413	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		542.61280	462.376	16.61	0.7180	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		80.01280	101.576	16.61	0.2820	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,493.66830	3,391.843	30.52	0.9968	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		1.06830	1.043	30.52	0.0032	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		733.38580	647.077	17.30	0.7937	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		59.98580	75.176	17.30	0.2063	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		402.05420	336.169	15.81	0.5778	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		157.75420	193.169	15.81	0.4222	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		766.74590	683.826	17.25	0.7593	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		87.44590	106.326	17.25	0.2407	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		457.83340	391.984	15.78	0.5745	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		191.43340	227.684	15.78	0.4255	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,734.49700	3,631.493	24.62	0.9914	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		3.89700	3.693	24.62	0.0086	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		579.83410	509.671	16.06	0.6173	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		189.23410	221.871	16.06	0.3827	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		251.90570	209.808	14.77	0.3670	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		395.60570	456.408	14.77	0.6330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,355.84340	3,253.243	21.85	0.9816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		8.14340	8.743	21.85	0.0184	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		563.72440	499.630	15.83	0.5633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		266.02440	305.130	15.83	0.4367	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		360.84200	312.197	15.08	0.4325	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		694.13870	623.598	16.31	0.6280	0.00	0	216,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		199.77230	230.164	16.50	0.3488	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		747.47230	674.664	16.50	0.6512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		999.73600	1,089.849	13.38	0.9125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		47.43600	34.349	13.38	0.0875	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		939.23990	859.981	17.12	0.7217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		74.83100	88.127	18.61	0.1525	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,274.80700	1,187.103	18.07	0.8102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		97.10700	112.603	18.07	0.1898	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		463.44230	405.385	15.44	0.5041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		315.74230	360.885	15.44	0.4959	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		216.43870	249.098	16.31	0.3720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		79.72820	93.134	18.49	0.1603	0.00	0	17,402

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	15.00	Put		1,889.99080	1,795.584	19.40	0.9059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		42.29080	51.084	19.40	0.0941	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		825.91850	750.102	16.76	0.6822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		178.21850	205.602	16.76	0.3178	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,472.53100	1,382.627	18.61	0.8475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		366.34430	317.273	15.10	0.4368	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		556.75630	625.776	14.48	0.7088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		204.45630	170.276	14.48	0.2912	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,628.01080	1,536.487	18.93	0.8724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		60.31080	71.987	18.93	0.1276	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,427.42820	1,337.634	18.49	0.8397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		251.21480	288.439	15.97	0.4179	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,860.55560	2,760.013	21.06	0.9685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		12.85560	15.513	21.06	0.0315	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		758.24620	839.742	13.93	0.8245	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		105.94620	84.242	13.93	0.1755	0.00	0	33,086
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		378.64430	432.773	15.10	0.5632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		5.40900	5.065	22.64	0.0109	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		82.81530	96.289	18.42	0.1651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,400.51530	1,310.789	18.42	0.8349	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,177.17200	1,271.966	13.01	0.9520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		24.87200	16.466	13.01	0.0480	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		598.91480	532.939	15.97	0.5821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		293.30490	250.320	14.84	0.3765	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,848.88110	4,745.618	23.04	0.9973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.18110	1.118	23.04	0.0027	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,160.17210	1,074.916	17.76	0.7842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		112.47210	130.416	17.76	0.2158	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,853.10900	3,749.565	22.64	0.9891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		5.28570	4.906	22.69	0.0106	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		109.94730	127.493	17.81	0.2116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,177.64730	1,091.993	17.81	0.7884	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,600.35240	1,509.187	18.88	0.8682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		62.65240	74.687	18.88	0.1318	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		445.60490	505.820	14.84	0.6235	0.00	0	5,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.04	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,256.58800	3,154.285	21.69	0.9796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		8.88800	9.785	21.69	0.0204	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		281.69190	322.744	15.70	0.4559	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		529.39190	467.244	15.70	0.5441	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,882.98570	3,779.406	22.69	0.9894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		786.37840	712.031	16.63	0.6670	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		587.45620	658.651	14.39	0.7294	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		185.15620	153.151	14.39	0.2706	1,531,511.00	10,000	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,654.03540	3,550.778	22.33	0.9866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		6.33540	6.279	22.33	0.0134	0.00	0	110

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	1000.00	Put		986,847.70000	986,744.500	23.04	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,220.98690	4,117.711	23.04	0.9929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		186.53570	215.091	16.65	0.3299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		794.23570	719.591	16.65	0.6701	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		98.20500	113.877	18.05	0.1916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,265.90500	1,178.377	18.05	0.8084	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		188.67840	217.531	16.63	0.3330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		3.23530	3.159	23.04	0.0070	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,230.93530	4,127.659	23.04	0.9930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		3.18440	3.108	23.04	0.0069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,240.88440	4,137.608	23.04	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		3.28690	3.211	23.04	0.0071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		54.93480	40.526	13.47	0.0998	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		401.37740	348.646	15.21	0.4623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		353.67740	404.146	15.21	0.5377	0.00	0	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		106.27280	123.236	17.88	0.2054	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		948.83380	1,037.354	13.49	0.8976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		56.53380	41.854	13.49	0.1024	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		246.56140	207.986	14.66	0.3335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		498.86140	563.486	14.66	0.6665	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		957.23480	1,046.026	13.47	0.9002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		383.14200	437.697	15.08	0.5675	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		686.52300	764.045	14.11	0.7884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		134.22300	108.545	14.11	0.2116	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		989.10530	908.321	17.27	0.7374	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		141.40530	163.821	17.27	0.2626	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,203.97280	1,117.736	17.88	0.7946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		151.53990	175.481	17.12	0.2783	0.00	0	1,250
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		607.06390	542.992	15.96	0.5690	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		278.76390	317.892	15.96	0.4310	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,963.89590	3,860.437	22.06	0.9889	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		5.59590	5.337	22.06	0.0111	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		401.96600	352.025	15.22	0.4464	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		395.76600	449.025	15.22	0.5536	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		318.31070	275.472	14.95	0.3816	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		474.31070	534.672	14.95	0.6184	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,689.87260	1,603.023	18.79	0.8276	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		107.17260	124.023	18.79	0.1724	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		616.88150	682.487	14.76	0.6633	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		301.08150	262.787	14.76	0.3367	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		630.03310	570.772	15.92	0.5343	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		365.83310	410.472	15.92	0.4657	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,220.63940	4,116.344	20.26	0.9882	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		6.43940	6.044	20.26	0.0118	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,078.26130	1,003.123	17.29	0.6957	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		214.06130	242.823	17.29	0.3043	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			984.79630	914.989	16.90	0.6466	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			276.89630	311.489	16.90	0.3534	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			648.02580	592.737	15.82	0.5062	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			452.12580	501.737	15.82	0.4938	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,452.96700	4,355.204	22.77	0.9670	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			17.06700	24.204	22.77	0.0330	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			41.99140	50.179	22.53	0.0596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,005.19140	3,907.879	22.53	0.9404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			454.01010	410.909	15.12	0.3931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			650.81010	713.209	15.12	0.6069	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			674.85090	738.661	15.03	0.6215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			428.05090	386.361	15.03	0.3785	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			42.20330	50.413	22.51	0.0599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,995.40330	3,898.113	22.51	0.9401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			636.75680	698.319	15.17	0.5982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			469.95680	426.019	15.17	0.4018	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			622.97980	683.711	15.23	0.5896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			486.17980	441.411	15.23	0.4104	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			42.41770	50.649	22.49	0.0601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,985.61770	3,888.349	22.49	0.9399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,101.89610	1,187.472	13.97	0.8159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			155.09610	135.172	13.97	0.1841	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			542.26310	597.539	15.58	0.5358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			595.46310	545.239	15.58	0.4642	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			508.23520	462.365	15.30	0.4219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			605.03520	664.665	15.30	0.5781	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			928.69330	1,007.265	14.28	0.7511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			231.89330	204.965	14.28	0.2489	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,924.80560	1,841.171	18.82	0.7989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			161.60560	183.471	18.82	0.2011	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,276.15260	2,188.048	19.41	0.8414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			122.95260	140.348	19.41	0.1586	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,246.41070	1,336.710	13.73	0.8596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			109.61070	94.410	13.73	0.1404	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,647.64410	1,748.236	14.23	0.9248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			50.84410	45.936	14.23	0.0752	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			375.16200	417.098	16.59	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			938.36200	874.798	16.59	0.5940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,030.23820	1,113.108	14.09	0.7909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			183.43820	160.808	14.09	0.2091	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			665.13920	728.383	15.06	0.6157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			438.33920	396.083	15.06	0.3843	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			436.39070	483.401	16.17	0.4564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			789.59070	731.101	16.17	0.5436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,969.02930	2,874.725	20.56	0.8976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			75.82930	87.025	20.56	0.1024	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,828.01190	1,745.838	18.65	0.7850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			174.81190	198.138	18.65	0.2150	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			657.56890	604.337	15.77	0.4915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			504.36890	556.637	15.77	0.5085	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,417.98700	1,517.777	13.77	0.8960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			71.18700	65.477	13.77	0.1040	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			613.94720	674.128	15.27	0.5838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			497.14720	451.828	15.27	0.4162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,933.66160	1,849.898	18.83	0.8001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			160.46160	182.198	18.83	0.1999	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			309.83780	345.751	17.12	0.3479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,143.03780	1,073.451	17.12	0.6521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,897.61120	3,800.540	22.32	0.9372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			44.41120	52.840	22.32	0.0628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			725.31810	791.971	14.84	0.6508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			378.51810	339.671	14.84	0.3492	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,734.70740	4,635.955	22.88	0.9643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			21.50740	28.255	22.88	0.0357	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			330.07510	367.935	16.94	0.3664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,073.27510	1,005.635	16.94	0.6336	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,868.30460	3,771.301	22.27	0.9363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			45.10460	53.601	22.27	0.0637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			243.39780	272.598	17.82	0.2840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,426.59780	1,350.298	17.82	0.7160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,527.54910	3,431.415	21.62	0.9244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			54.34910	63.715	21.62	0.0756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			316.42530	352.978	17.06	0.3540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,119.62530	1,050.678	17.06	0.6460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			562.25150	619.173	15.49	0.5497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			565.45150	516.873	15.49	0.4503	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			351.77560	391.688	16.76	0.3857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,004.97560	939.388	16.76	0.6143	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,829.24960	3,732.338	22.19	0.9351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			46.04960	54.638	22.19	0.0649	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			87.79360	100.829	20.16	0.1175	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,740.99360	2,648.528	20.16	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			550.17590	606.105	15.55	0.5414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			583.37590	533.805	15.55	0.4586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			248.40410	278.129	17.76	0.2890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,401.60410	1,325.829	17.76	0.7110	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,266.42760	3,171.077	21.13	0.9132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			63.22760	73.377	21.13	0.0868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,936.71070	3,839.550	22.40	0.9384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			43.51070	51.850	22.40	0.0616	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			659.95820	607.235	15.78	0.4888	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			515.35820	568.135	15.78	0.5112	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,689.40050	4,591.123	22.93	0.9606	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			24.80050	32.023	22.93	0.0394	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			619.75520	569.601	15.57	0.4633	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			568.65520	624.301	15.57	0.5367	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,158.75280	1,093.139	16.88	0.6069	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			425.55280	467.239	16.88	0.3931	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,143.81030	1,078.770	16.84	0.6016	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			434.81030	477.170	16.84	0.3984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			577.75170	534.148	15.24	0.3960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			815.75170	880.548	15.24	0.6040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			963.45010	1,035.484	14.73	0.6741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			425.45010	389.084	14.73	0.3259	3,890,845.00	10,000	13,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,177.72340	2,096.085	18.71	0.7605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			250.42910	276.704	18.76	0.2352	2,767,040.00	10,000	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			110.26450	120.629	21.96	0.1068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,072.26450	3,974.228	21.96	0.8932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			109.92600	120.257	21.98	0.1064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,081.92600	3,983.857	21.98	0.8936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			220.09210	243.529	19.09	0.2102	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			110.60270	121.002	21.94	0.1071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,062.60270	3,964.602	21.94	0.8929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,655.99730	2,568.514	19.41	0.8120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			193.99730	214.913	19.41	0.1880	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,212.42910	2,130.304	18.76	0.7648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			622.25520	576.772	15.38	0.4143	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			926.86320	997.186	14.85	0.6576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			458.86320	420.786	14.85	0.3424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,271.33100	1,357.496	14.13	0.7860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			233.33100	211.096	14.13	0.2140	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,432.09210	2,347.129	19.09	0.7898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			255.72340	282.485	18.71	0.2395	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,715.17010	1,639.698	17.95	0.6936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			343.17010	376.098	17.95	0.3064	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,879.95830	1,802.963	18.25	0.7196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			307.95830	339.363	18.25	0.2804	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			780.25520	843.172	15.38	0.5857	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,775.50740	1,701.386	17.91	0.6798	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			389.90740	425.686	17.91	0.3202	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,460.12460	2,376.120	18.96	0.7699	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			264.52460	290.420	18.96	0.2301	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,303.63520	1,239.367	16.91	0.5839	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			550.73520	597.167	16.91	0.4161	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,229.88660	1,167.849	16.74	0.5655	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			585.18660	633.949	16.74	0.4345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,155.84350	1,234.511	14.78	0.6829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			480.94350	447.311	14.78	0.3171	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,925.97110	2,838.145	19.38	0.7852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			270.87110	295.345	19.38	0.2148	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,182.68420	1,263.798	14.72	0.6927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			457.78420	426.598	14.72	0.3073	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,845.06600	1,771.630	17.83	0.6607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			459.96600	498.830	17.83	0.3393	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			882.17640	945.411	15.66	0.5676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			797.27640	748.211	15.66	0.4324	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,205.73010	1,287.634	14.68	0.7005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			440.83010	410.434	14.68	0.2995	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,869.03910	1,795.552	17.87	0.6643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			453.93910	492.752	17.87	0.3357	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,748.93370	2,856.936	12.67	0.9715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.03370	19.736	12.67	0.0285	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			183.59920	197.105	21.44	0.1441	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,158.69920	4,059.905	21.44	0.8559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			183.13640	196.598	21.46	0.1437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,168.23640	4,069.398	21.46	0.8563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			184.06420	197.618	21.43	0.1445	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,149.16420	4,050.418	21.43	0.8555	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,462.35720	1,396.053	17.13	0.5654	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			686.05720	734.653	17.13	0.4346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,944.23590	3,060.105	12.32	0.9687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			25.43590	24.406	12.32	0.0313	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,853.71740	1,780.165	17.86	0.6125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			632.51740	675.865	17.86	0.3875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,668.97170	2,584.411	19.09	0.7116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			447.77170	480.111	19.09	0.2884	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,503.59210	1,588.709	14.74	0.7337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			434.79210	403.009	14.74	0.2663	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			695.98730	743.210	17.50	0.4197	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,647.18730	1,577.510	17.50	0.5803	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			700.99990	748.529	17.47	0.4222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,632.19990	1,562.829	17.47	0.5778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,438.41220	1,521.720	14.87	0.7151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			479.61220	446.020	14.87	0.2849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			698.48790	745.867	17.49	0.4210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,639.68790	1,570.167	17.49	0.5790	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,635.56170	1,566.419	17.50	0.5527	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			816.76170	867.719	17.50	0.4473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			824.29000	874.354	17.75	0.4362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,786.49000	1,714.654	17.75	0.5638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			821.72320	871.653	17.76	0.4351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,793.92320	1,721.953	17.76	0.5649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			819.17340	868.969	17.78	0.4340	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,801.37340	1,729.269	17.78	0.5660	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,798.36000	1,726.514	17.74	0.5429	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			937.16000	990.614	17.74	0.4571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			945.06400	997.994	17.95	0.4474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,945.36400	1,871.194	17.95	0.5526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			942.47340	995.285	17.96	0.4464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,952.77340	1,878.485	17.96	0.5536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			939.89220	992.578	17.97	0.4454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,960.19220	1,885.778	17.97	0.5546	0.00	0	0
Total \$ / R Option												8,189,396.00	30,000	1,528,456
Total \$ / R												1,772,827,998.90	163,298	2,544,348
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.25550		13.15230			0.0000	66,277.50	5	388
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.45230		13.34680			0.0000	134,523.00	10	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.64640		13.53800			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.83720		13.72490			0.0000	0.00	0	182
Total \$ / R MAXI Future												200,800.50	15	616
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			3,499.75560	4,255.329	19.65	0.0799	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			203,269.75560	193,705.329	19.65	0.9201	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			3,455.96320	4,203.977	19.67	0.0790	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			204,225.96320	194,653.977	19.67	0.9210	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			3,544.11850	4,307.329	19.63	0.0807	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			202,314.11850	192,757.329	19.63	0.9193	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			42,091.74470	46,667.816	16.27	0.4440	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,411.74470	76,437.816	16.27	0.5560	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			41,789.27300	46,340.602	16.29	0.4415	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			83,109.27300	77,110.602	16.29	0.5585	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			42,396.86170	46,997.426	16.25	0.4464	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			81,716.86170	75,767.426	16.25	0.5536	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			64,585.65500	70,124.018	15.96	0.5111	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			82,785.65500	77,484.018	15.96	0.4889	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			64,228.38740	69,743.917	15.97	0.5090	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			83,428.38740	78,103.917	15.97	0.4910	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			64,945.48200	70,506.279	15.94	0.5132	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			82,145.48200	76,866.279	15.94	0.4868	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			77,216.39560	83,085.210	16.11	0.5148	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			97,726.39560	92,365.210	16.11	0.4852	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			76,862.99400	82,711.999	16.12	0.5130	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			98,372.99400	92,991.999	16.12	0.4870	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			77,571.57370	83,459.698	16.09	0.5165	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			97,081.57370	91,739.698	16.09	0.4835	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												200,800.50	15	616

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	30/06/2017	Foreign Exchange Future			17.01660		16.88230			0.0000	85,083.00	5	0
£ / R	On	31/07/2017	Foreign Exchange Future			17.06850		16.96760			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.23320		17.13040			0.0000	74,981,653.20	4,351	40,465
£ / R	On	18/12/2017	Foreign Exchange Future			17.53580		17.43030			0.0000	0.00	0	8,523
£ / R	On	19/03/2018	Foreign Exchange Future			17.83780		17.72880			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.13600		18.02140			0.0000	0.00	0	3,441
Total £ / R Future												75,066,736.20	4,356	52,874
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			48.32630	0.000	13.88	0.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			70.62630	156.600	13.88	1.0000	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			145.20630	116.548	14.81	0.2571	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			502.80630	575.048	14.81	0.7429	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			296.44440	261.948	15.23	0.3169	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			726.84440	795.148	15.23	0.6831	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			939.88520	869.818	16.50	0.6481	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			270.28520	303.018	16.50	0.3519	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			224.01560	252.044	16.81	0.3037	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,093.61560	1,018.844	16.81	0.6963	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			221.90220	249.724	16.83	0.3014	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,101.50220	1,026.524	16.83	0.6986	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			226.13740	254.387	16.80	0.3060	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,085.73740	1,011.187	16.80	0.6940	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.33930	7.158	21.47	0.0087	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,713.03930	7,611.358	21.47	0.9913	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.30870	7.100	21.47	0.0086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,723.00870	7,621.300	21.47	0.9914	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.27830	7.043	21.47	0.0086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,732.97830	7,631.243	21.47	0.9914	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,199.56040	1,266.613	15.73	0.6281	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			700.76040	658.813	15.73	0.3719	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,210.04700	1,277.413	15.71	0.6314	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			691.24700	649.613	15.71	0.3686	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,204.79750	1,272.001	15.72	0.6298	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			695.99750	654.201	15.72	0.3702	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,193.37850	1,253.505	16.10	0.5629	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,081.97850	1,027.505	16.10	0.4371	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,202.23460	1,262.642	16.08	0.5657	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,070.83460	1,016.642	16.08	0.4343	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,197.79580	1,258.063	16.09	0.5643	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,076.39580	1,022.063	16.09	0.4357	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												75,066,736.20	4,356	54,774
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11843		0.11720			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12071		0.11945			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12305		0.12175			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,992
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.15750	0.127	19.15	0.0005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,280.35750	4,157.427	19.15	0.9995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01150	0.008	19.15	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,280.21150	5,157.308	19.15	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.69000	1.559	19.15	0.0048	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,281.89000	3,158.859	19.15	0.9952	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			555.69230	624.813	17.92	0.5436	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			610.19230	553.713	17.92	0.4564	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			260.35560	303.312	19.52	0.3128	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,314.85560	1,232.212	19.52	0.6872	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,108.34590	1,210.159	16.00	0.8168	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			162.84590	139.059	16.00	0.1832	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			824.52440	902.071	18.03	0.5950	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			650.02440	597.371	18.03	0.4050	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			471.93860	528.260	19.44	0.4007	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,297.43860	1,223.560	19.44	0.5993	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,388.62690	1,492.030	16.24	0.8115	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			214.12690	187.330	16.24	0.1885	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			14.98140		14.84470			0.0000	59,925.60	4	0
€ / R	On	31/07/2017	Foreign Exchange Future			15.01000		14.92700			0.0000	0.00	0	2
€ / R	On	18/09/2017	Foreign Exchange Future			15.17180		15.08700			0.0000	14,322,179.20	944	87,189
€ / R	On	18/12/2017	Foreign Exchange Future			15.47380		15.38710			0.0000	83,651,362.80	5,406	22,205
€ / R	On	19/03/2018	Foreign Exchange Future			15.77940		15.68930			0.0000	0.00	0	4,842
€ / R	On	18/06/2018	Foreign Exchange Future			16.08320		15.98830			0.0000	0.00	0	1
Total € / R Future												98,033,467.60	6,354	114,239
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			19.74400	0.000	9.86	0.0000	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			94.44400	211.400	9.86	1.0000	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			147.65110	117.221	13.35	0.3073	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			344.65110	397.221	13.35	0.6927	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,400.46710	4,315.637	23.47	0.9868	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.49400	7.468	23.40	0.0133	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,380.49400	4,295.668	23.40	0.9867	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.48050	7.452	23.44	0.0133	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,390.48050	4,305.652	23.44	0.9867	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.46710	7.436	23.47	0.0132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,485.93950	1,560.642	13.06	0.8778	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			98.83950	86.842	13.06	0.1222	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,315.64970	1,253.770	16.17	0.6789	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,767.61420	2,690.442	18.48	0.8758	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,028.48550	5,943.515	19.99	0.9894	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			104.04430	113.517	18.49	0.1235	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,776.94430	2,699.717	18.49	0.8765	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			103.37920	112.797	18.50	0.1228	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,786.27920	2,708.997	18.50	0.8772	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			104.71420	114.242	18.48	0.1242	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			312.74970	337.570	16.17	0.3211	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,380.70780	1,453.199	13.17	0.8538	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			123.60780	109.399	13.17	0.1462	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,428.21850	1,364.345	16.39	0.7028	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			285.31850	308.145	16.39	0.2972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			5.58550	7.315	19.99	0.0106	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,087.33790	1,146.800	13.91	0.6774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			448.03790	417.400	13.91	0.3226	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,198.39120	1,263.597	13.75	0.7169	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			369.09120	344.197	13.75	0.2831	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,192.05580	1,257.068	13.76	0.7149	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			372.75580	347.668	13.76	0.2851	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,204.74930	1,270.153	13.75	0.7189	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			365.44930	340.753	13.75	0.2811	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			657.79210	620.463	14.24	0.3693	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,141.22480	1,198.586	14.25	0.6289	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			662.92480	625.386	14.25	0.3711	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,150.97950	1,208.761	14.23	0.6325	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			652.67950	615.561	14.23	0.3675	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,146.09210	1,203.663	14.24	0.6307	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												98,033,467.60	6,354	155,887
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.16000		10.08780			0.0000	91,440.00	9	23,259
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.29930		10.22540			0.0000	102,993.00	10	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.43710		10.36110			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.57150		10.49270			0.0000	0.00	0	2,042
Total AU\$ / R Future												194,433.00	19	29,782
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,087.93040	2,016.192	18.37	0.9801	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			5.69910	6.083	18.39	0.0195	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,097.89910	2,026.083	18.39	0.9805	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.66820	5.976	18.41	0.0192	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,107.86820	2,035.976	18.41	0.9808	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.73040	6.192	18.37	0.0199	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,708.15210	1,644.498	16.68	0.8836	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			54.83460	65.276	16.65	0.1188	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	11.86	Put			1,689.43460	1,625.976	16.65	0.8812	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			54.18930	64.533	16.67	0.1176	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,698.78930	1,635.233	16.67	0.8824	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			53.55210	63.798	16.68	0.1164	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			648.32430	701.183	12.82	0.6763	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			277.22430	254.083	12.82	0.3237	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			642.54410	695.197	12.83	0.6729	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			281.44410	258.097	12.83	0.3271	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			636.80180	689.245	12.84	0.6695	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			285.70180	262.145	12.84	0.3305	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			541.48330	507.744	13.02	0.4564	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			532.62880	578.350	13.00	0.5495	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			529.92880	496.850	13.00	0.4505	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			528.30870	573.782	13.01	0.5466	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			535.60870	502.282	13.01	0.4534	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			524.18330	569.244	13.02	0.5436	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												194,433.00	19	29,782
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.21890		10.14090			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.38080		10.30160			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.53950		10.45880			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,110
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			31.52510	38.818	16.53	0.1058	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,180.62510	1,109.918	16.53	0.8942	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			30.93080	38.079	16.55	0.1040	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,190.03080	1,119.179	16.55	0.8960	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			32.13170	39.571	16.51	0.1076	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,171.23170	1,100.671	16.51	0.8924	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			290.53370	327.395	14.08	0.4563	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			528.93370	486.595	14.08	0.5437	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			287.27770	323.848	14.10	0.4525	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			535.67770	493.048	14.10	0.5475	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			293.82540	330.978	14.06	0.4601	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			522.22540	480.178	14.06	0.5399	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			674.93670	729.156	13.12	0.6793	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			286.13670	259.656	13.12	0.3207	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			669.29240	723.259	13.13	0.6759	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			290.49240	263.759	13.13	0.3241	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			680.61850	735.090	13.10	0.6826	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			281.81850	255.590	13.10	0.3174	0.00	0	0
Total CAD/ R 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 CAD/ R												0.00	0	1,110
CHF / R	On	18/09/2017	Foreign Exchange Future			13.90250		13.81120			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.19530		14.10280			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.49290		14.39570			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			66.19070	75.241	18.52	0.1295	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,644.99070	1,562.741	18.52	0.8705	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			65.45280	74.434	18.54	0.1282	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,654.25280	1,571.935	18.54	0.8718	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			66.93620	76.058	18.50	0.1307	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,635.73620	1,553.558	18.50	0.8693	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			616.04040	667.408	15.08	0.5656	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			543.24040	502.108	15.08	0.4344	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			611.61390	662.750	15.10	0.5628	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			548.81390	507.450	15.10	0.4372	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			620.49510	672.099	15.07	0.5683	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			537.69510	496.799	15.07	0.4317	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			848.26470	907.708	14.95	0.5996	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			602.56470	564.808	14.95	0.4004	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			843.67810	902.913	14.97	0.5974	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			607.97810	570.013	14.97	0.4026	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			852.87510	912.523	14.94	0.6018	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			597.17510	559.623	14.94	0.3982	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94370		1.92490			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96070		1.94160			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97680		1.95800			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			67.54560	84.255	17.29	0.1139	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,318.54560	2,147.255	17.29	0.8861	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			61.32760	76.647	17.40	0.1048	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,412.32760	2,239.647	17.40	0.8952	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			74.39480	92.485	17.17	0.1237	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,225.39480	2,055.485	17.17	0.8763	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			764.10480	679.966	14.64	0.4380	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			736.66140	839.263	14.70	0.5417	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			820.66140	732.263	14.70	0.4583	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			696.90310	795.409	14.80	0.5216	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			880.90310	788.409	14.80	0.4784	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			780.10480	886.966	14.64	0.5620	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,158.04590	1,272.979	14.62	0.6169	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			778.04590	704.979	14.62	0.3831	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,108.79220	1,220.113	14.67	0.6006	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			828.79220	752.113	14.67	0.3994	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,061.25120	1,168.963	14.72	0.5843	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			881.25120	800.963	14.72	0.4157	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			2.05190		2.04030			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.09420		2.08190			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,008.11720	1,095.247	13.60	0.7739	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			205.11720	176.247	13.60	0.2261	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			940.96570	1,024.647	13.71	0.7475	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			237.96570	205.647	13.71	0.2525	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,078.34890	1,168.790	13.48	0.7992	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			175.34890	149.790	13.48	0.2008	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			523.11970	482.670	14.24	0.3377	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,256.76800	1,344.307	14.05	0.7008	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			437.76800	402.307	14.05	0.2992	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,198.35030	1,283.411	14.15	0.6816	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			479.35030	441.411	14.15	0.3184	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,142.11970	1,224.670	14.24	0.6623	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70150		1.68870			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72970		1.71670			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75670		1.74330			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			39.58750	46.086	19.19	0.0705	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,652.58750	2,531.086	19.19	0.9295	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			35.68560	41.563	19.30	0.0642	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,748.68560	2,626.563	19.30	0.9358	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			43.92000	51.104	19.09	0.0773	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,556.92000	2,436.104	19.09	0.9227	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			534.00850	588.294	16.19	0.4394	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,067.00850	991.294	16.19	0.5606	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			504.70050	556.599	16.34	0.4206	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,137.70050	1,059.599	16.34	0.5794	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	Call			565.09500	621.852	16.04	0.4589	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			998.09500	924.852	16.04	0.5411	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			834.87250	778.047	15.37	0.4275	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			926.25680	1,000.938	15.50	0.5550	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			893.25680	833.938	15.50	0.4450	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			886.43180	958.662	15.62	0.5379	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			953.43180	891.662	15.62	0.4621	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			967.87250	1,045.047	15.37	0.5725	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			0.12590		0.12460			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12560		0.12460			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12490		0.12460			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12310		0.12350			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			1.58680		1.57220			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.61350		1.59840			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.64010		1.62450			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			9.68840		9.58710			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.81550		9.71230			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.94020		9.83470			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			38.09540	48.054	16.35	0.1330	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,030.99540	939.654	16.35	0.8670	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			37.36910	47.141	16.37	0.1308	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,040.26910	948.741	16.37	0.8692	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			38.83700	48.984	16.32	0.1353	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,021.73700	930.584	16.32	0.8647	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			360.90070	386.716	14.15	0.5258	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			448.60070	371.216	14.15	0.4742	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			359.25040	384.552	14.25	0.5217	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			456.95040	379.052	14.25	0.4783	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			357.63910	382.430	14.35	0.5177	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			465.33910	386.930	14.35	0.4823	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			894.33730	1,009.785	22.59	0.6406	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			509.63730	519.585	22.59	0.3594	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	Call			883.20360	998.774	22.42	0.6389	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			508.50360	518.574	22.42	0.3611	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			905.47570	1,016.377	22.62	0.6425	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			510.77570	516.177	22.62	0.3575	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			1.29000		1.28260			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30490		1.29740			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32180		1.31410			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			874.00000	800.000		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			974.00000	900.000		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			774.00000	700.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	49.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			26.00000	0.000		0.0000	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			126.00000	51.000		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			226.00000	151.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			41.00000	118.000		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	18.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			59.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			141.00000	218.000		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			1.30010		1.30250			0.0000	26,002.00	20	4,749
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30360		1.30600			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30710		1.30960			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												26,002.00	20	4,749
Total QUANTO £ / \$												26,002.00	20	4,749
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.14460		1.14710			0.0000	0.00	0	22
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.15030		1.15290			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15630		1.15890			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	22
Total QUANTO € / \$												0.00	0	22
RAIN	On	18/09/2017	Foreign Exchange Future			23,002.69000		22,829.65000			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			9.63620		9.54030			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			198.94000	241.438	13.79	0.5040	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			308.64000	255.238	13.79	0.4960	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			206.35140	250.600	13.76	0.5168	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			296.05140	244.400	13.76	0.4832	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			202.61650	245.987	13.77	0.5104	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			302.31650	249.787	13.77	0.4896	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			3.68240		3.65980			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61460		3.59090			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			159.01860	175.193	14.01	0.7227	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			49.21860	42.793	14.01	0.2773	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			152.19400	167.976	13.96	0.7088	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			52.39400	45.576	13.96	0.2912	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			165.98940	182.545	14.06	0.7363	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			46.18940	40.145	14.06	0.2637	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			211.33730	225.857	14.48	0.6093	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			140.43730	131.257	14.48	0.3907	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			205.87850	220.356	14.49	0.6004	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			144.97850	135.756	14.49	0.3996	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			216.88710	231.452	14.48	0.6182	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			135.98710	126.851	14.48	0.3818	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			1.40790		1.38170			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38320		1.35780			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.36380		1.33940			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									1,938,160,042.20	144,062	1,229,621
Total Options									8,189,396.00	30,000	1,572,004
Grand Total:									1,946,349,438.20	174,062	2,801,625