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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/07/2017 Foreign Exchange Future			13.39630		13.42500			0.0000	68,321,130.00	5,100	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.43490		13.42500			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.43500		13.42240			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.43980		13.42730			0.0000	52,146,424.00	3,880	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.44710		13.43460			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.44960		13.43690			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.45190		13.43930			0.0000	14,528,052.00	1,080	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.45650		13.44390			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.46570		13.45320			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.47040		13.45780			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.47960		13.46710			0.0000	0.00	0	7,338
\$ / R On 04/08/2017 Foreign Exchange Future			13.48880		13.47640			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.50500		13.49260			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.51860		13.50630			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.54590		13.53360			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.55050		13.53820			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.59110		13.57880			0.0000	1,591,409,081.20	117,092	864,499
\$ / R On 27/09/2017 Foreign Exchange Future			13.61110		13.59880			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.61330		13.60100			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.61550		13.60320			0.0000	0.00	0	730
\$ / R On 23/10/2017 Foreign Exchange Future			13.66890		13.65640			0.0000	0.00	0	334

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 Future			13.67780		13.66530			0.0000	0.00	0	913
\$ / R	On	13/11/2017	Foreign Exchange Future			13.71560		13.70300			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.74890		13.73630			0.0000	0.00	0	915
\$ / R	On	18/12/2017	Foreign Exchange Future			13.79330		13.78060			0.0000	29,959,047.60	2,172	116,946
\$ / R	On	22/12/2017	Foreign Exchange Future			13.80220		13.78950			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.81330		13.80060			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.82670		13.81390			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.84220		13.86990			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.91820		13.90550			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.92260		13.90980			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.99190		13.97930			0.0000	7,555,626.00	540	20,558
\$ / R	On	25/04/2018	Foreign Exchange Future			14.07160		14.05890			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.10570		14.09290			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.11430		14.10140			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.18670		14.17360			0.0000	141,867,000.00	10,000	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.30900		14.29570			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.38680		14.37330			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.51340		14.49970			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.58230		14.56840			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.71780		14.70360			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79110		14.77680			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>1,905,786,360.80</b>	<b>139,864</b>	<b>1,035,019</b>
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			155.24370	153.700	14.98	1.0000	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			30.24370	0.000	14.98	0.0000	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			650.98920	638.813	26.84	0.9704	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			5.98920	3.713	26.84	0.0296	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,557.76420	4,545.223	76.86	0.9993	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.16420	0.224	76.86	0.0007	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			13.67490	12.362	22.48	0.0783	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			541.27490	527.362	22.48	0.9217	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			775.66200	786.197	22.24	0.9900	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			3.26200	1.197	22.24	0.0100	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			46.16490	34.532	18.32	0.1836	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			333.46490	334.332	18.32	0.8164	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			352.41200	330.205	17.57	0.7506	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			67.01200	57.305	17.57	0.2494	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			3.24890	1.871	18.86	0.0121	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			940.14890	951.471	18.86	0.9879	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			20.67060	16.714	16.64	0.0881	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			539.97060	548.614	16.64	0.9119	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,125.50930	1,110.966	21.74	0.9664	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			9.40930	7.466	21.74	0.0336	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			609.23380	619.331	15.99	0.9317	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			15.33380	12.831	15.99	0.0683	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			478.91360	485.847	16.17	0.8655	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			35.01360	29.347	16.17	0.1345	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			0.00000	294.594	16.49	0.6897	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			0.00000	88.094	16.49	0.3103	1,761,876.00	20,000	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			346.12240	347.776	15.70	0.7221	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			92.92240	82.076	15.70	0.2779	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			875.26380	859.519	20.04	0.9080	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			28.46380	25.219	20.04	0.0920	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,072.89970	3,060.205	30.32	0.9978	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.69970	0.605	30.32	0.0022	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			243.13370	225.650	16.72	0.5146	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			200.93370	196.050	16.72	0.4854	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			398.78970	381.661	17.45	0.6453	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			145.88970	141.261	17.45	0.3547	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			167.27600	155.472	16.09	0.3674	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			343.67600	344.272	16.09	0.6326	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			446.90160	432.025	17.43	0.6202	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			189.50160	187.025	17.43	0.3798	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			223.65960	211.180	16.02	0.3972	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			379.95960	379.779	16.02	0.6028	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			324.71200	311.096	16.23	0.4658	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			358.31200	356.996	16.23	0.5342	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,311.03030	3,298.478	24.28	0.9895	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			4.63030	4.379	24.28	0.0105	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			112.14870	102.708	15.12	0.2190	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			680.34870	683.208	15.12	0.7810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			17.07780	16.758	22.80	0.0321	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			332.16840	320.342	16.04	0.4280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			460.96840	461.442	16.04	0.5720	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			191.47920	180.947	15.37	0.2958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			432.03550	418.830	16.44	0.5008	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			353.93130	352.847	16.64	0.4721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			475.13130	461.747	16.64	0.5279	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,391.94410	1,403.893	13.79	0.9626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			13.14410	12.793	13.79	0.0374	25,586.40	2,000	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			636.09610	622.365	17.32	0.6135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			144.51790	143.010	19.00	0.2237	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			933.43480	919.842	18.43	0.7261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			182.23480	180.942	18.43	0.2739	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			260.66870	249.316	15.72	0.3658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			539.46870	540.416	15.72	0.6342	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			380.83550	379.930	16.44	0.4992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			152.29680	150.826	18.87	0.2343	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,511.39790	1,497.921	20.14	0.8532	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			90.19790	89.021	20.14	0.1468	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			539.82190	526.245	16.92	0.5650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			318.62190	317.345	16.92	0.4350	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,115.71790	1,101.910	19.00	0.7763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		195.19750	184.608	15.39	0.2998	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		871.53380	875.918	14.68	0.8280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		92.73380	84.818	14.68	0.1720	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,262.30340	1,248.421	19.44	0.8090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		121.10340	119.521	19.44	0.1910	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,073.49680	1,059.726	18.87	0.7657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		436.92520	437.290	16.14	0.5514	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,452.15550	2,438.627	22.06	0.9457	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		30.95550	29.727	22.06	0.0543	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,118.21130	1,125.991	14.06	0.9135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		39.41130	34.891	14.06	0.0865	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		633.99750	635.708	15.39	0.7002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		8.46460	8.673	23.19	0.0176	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		157.17690	155.732	18.79	0.2409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,048.37690	1,034.632	18.79	0.7591	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,588.89860	1,600.875	14.79	0.9723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		10.09860	9.775	14.79	0.0277	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		358.12520	346.190	16.14	0.4486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		147.11880	137.421	15.10	0.2444	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,423.02620	4,410.997	23.75	0.9952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.82620	2.097	23.75	0.0048	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		830.25790	816.494	18.07	0.6922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		209.05790	207.595	18.07	0.3078	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,429.66460	3,417.573	23.19	0.9824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		8.11020	8.335	23.22	0.0170	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		204.72180	203.263	18.12	0.3024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		845.92180	832.163	18.12	0.6976	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,236.11720	1,222.244	19.37	0.8036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		124.91720	123.344	19.37	0.1964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		725.91880	728.521	15.10	0.7556	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,840.79740	2,827.998	22.72	0.9639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		19.59740	19.098	22.72	0.0361	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		486.06350	486.670	15.93	0.5926	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		307.26350	295.570	15.93	0.4074	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,459.31020	3,447.235	23.22	0.9830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		507.03050	493.539	16.78	0.5467	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		910.35370	915.339	14.58	0.8444	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		81.55370	74.239	14.58	0.1556	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,232.43730	3,220.197	23.03	0.9776	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		11.23730	11.297	23.03	0.0224	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,421.20000	986,408.900	23.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,796.17200	3,784.210	23.48	0.9888	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		332.31800	331.109	16.81	0.4496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		513.51800	500.009	16.81	0.5504	0.00	0	960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			184.17750	182.899	18.40	0.2764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			925.37750	911.799	18.40	0.7236	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			335.83050	334.639	16.78	0.4533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			4.90050	5.240	23.49	0.0111	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,806.10050	3,794.140	23.49	0.9889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			4.82980	5.170	23.50	0.0109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,816.02980	3,804.070	23.50	0.9891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			4.97200	5.310	23.48	0.0112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			239.00140	227.857	15.62	0.3450	0.00	0	15,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			347.61740	335.724	16.10	0.4404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			446.41740	446.824	16.10	0.5596	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			796.73920	800.096	14.89	0.7931	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,074.94160	1,082.202	14.16	0.9015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			46.14160	41.102	14.16	0.0985	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			0.00000	629.414	15.41	0.6961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			0.00000	188.314	15.41	0.3039	282,471.15	1,500	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			567.80140	568.957	15.62	0.6550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			16.08770	13.739	13.54	0.0404	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			218.43070	207.522	15.52	0.3244	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			597.23070	598.622	15.52	0.6756	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			444.16000	430.898	16.50	0.5087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			372.96000	371.998	16.50	0.4913	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			117.93920	108.996	14.89	0.2069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			198.39010	196.947	18.21	0.2944	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,335.53800	1,345.418	13.56	0.9582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			16.73800	14.318	13.56	0.0418	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			546.48380	532.892	16.95	0.5686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			315.28380	313.992	16.95	0.4314	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,344.88770	1,354.839	13.54	0.9596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			640.27920	642.047	15.37	0.7042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			1,032.47640	1,039.194	14.27	0.8885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			53.67640	48.094	14.27	0.1115	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			679.23460	665.471	17.50	0.6330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			258.03460	256.571	17.50	0.3670	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			869.59010	855.847	18.21	0.7056	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			274.89610	273.465	17.32	0.3865	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			2,938.27780	2,925.658	22.80	0.9679	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			372.39050	360.585	16.15	0.4422	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			471.19050	471.685	16.15	0.5578	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,541.06070	3,528.598	22.74	0.9812	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			9.86070	9.698	22.74	0.0188	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			225.27040	215.516	15.50	0.3175	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			646.27040	648.816	15.50	0.6825	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			168.49430	160.057	15.19	0.2578	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			751.69430	755.557	15.19	0.7422	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,342.20560	1,328.751	19.15	0.7635	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	23/10/2017	Foreign Exchange Option	14.81	Call		188.60560	187.651	19.15	0.2365	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,812.29430	3,798.127	23.83	0.9624	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		27.59430	25.927	23.83	0.0376	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		785.03050	773.078	17.46	0.6048	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		350.33050	350.878	17.46	0.3952	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		911.91930	918.673	14.97	0.7669	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		166.61930	160.873	14.97	0.2331	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		408.87550	399.423	16.09	0.4241	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		574.17550	577.223	16.09	0.5759	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		712.15810	701.466	17.04	0.5548	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		435.15810	437.066	17.04	0.4452	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		437.24370	429.731	15.98	0.4082	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		673.54370	678.631	15.98	0.5918	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,052.28600	4,038.223	24.33	0.9442	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		48.58600	47.123	24.33	0.0558	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		78.50030	76.018	23.14	0.0828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,607.90030	3,592.718	23.14	0.9172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		291.94290	286.445	15.25	0.3022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		922.54290	929.746	15.25	0.6978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		952.71610	960.151	15.16	0.7117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		272.11610	266.851	15.16	0.2883	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		78.80380	76.328	23.12	0.0831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,598.20380	3,583.028	23.12	0.9169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		904.82140	911.893	15.31	0.6895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		304.22140	298.593	15.31	0.3105	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		887.38720	894.328	15.37	0.6812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		316.78720	311.028	15.37	0.3188	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		79.11060	76.642	23.10	0.0835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,588.51060	3,573.342	23.10	0.9165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,465.30300	1,476.902	14.27	0.8772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		84.70300	83.602	14.27	0.1228	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		783.56810	789.686	15.73	0.6282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		402.96810	396.386	15.73	0.3718	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		333.98900	328.053	15.44	0.3300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		864.58900	871.354	15.44	0.6700	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,265.93660	1,276.568	14.59	0.8248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		135.33660	133.268	14.59	0.1752	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,589.99680	1,577.280	19.17	0.7406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		260.59680	260.580	19.17	0.2594	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,922.58450	1,909.803	19.83	0.7913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		203.18450	203.103	19.83	0.2087	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,636.35750	1,647.842	14.59	0.9025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		65.75750	64.542	14.59	0.0975	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,065.36940	2,076.815	15.35	0.9463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		34.76940	33.514	15.35	0.0537	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		558.39750	562.242	16.72	0.4924	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	13.91	Put			687.79750	678.942	16.72	0.5076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,383.59150	1,394.814	14.40	0.8573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			102.99150	101.514	14.40	0.1427	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			940.54980	947.887	15.20	0.7062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			279.94980	274.587	15.20	0.2938	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			641.83480	646.748	16.30	0.5465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			561.23480	553.448	16.30	0.4535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,588.37890	2,574.734	21.00	0.8620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			128.97890	128.034	21.00	0.1380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,497.80350	1,485.365	18.95	0.7247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			278.40350	278.665	18.95	0.2753	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			452.78870	445.790	15.92	0.3995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			733.38870	739.090	15.92	0.6005	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,829.97010	1,841.394	14.93	0.9253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			49.37010	48.094	14.93	0.0747	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			875.92470	882.779	15.41	0.6756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			325.32470	319.479	15.41	0.3244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,598.44630	1,585.707	19.19	0.7420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			259.04630	259.007	19.19	0.2580	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			467.49050	470.381	17.27	0.4282	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			866.89050	857.081	17.27	0.5718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,501.35120	3,486.250	22.90	0.9133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			81.95120	79.550	22.90	0.0867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,016.35880	1,025.267	15.03	0.7383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			235.75880	231.967	15.03	0.2617	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,335.61210	4,321.497	24.53	0.9403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			56.21210	54.797	24.53	0.0597	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			495.92660	499.118	17.08	0.4488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			805.32660	795.818	17.08	0.5512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,472.33550	3,457.256	22.84	0.9121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			82.93550	80.556	22.84	0.0879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			372.74550	374.493	17.98	0.3551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,122.14550	1,111.193	17.98	0.6449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,135.35690	3,120.598	22.08	0.8974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			95.95690	93.898	22.08	0.1026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			476.77130	479.762	17.20	0.4350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			846.17130	836.461	17.20	0.5650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			809.79710	816.131	15.64	0.6421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			379.19710	372.832	15.64	0.3579	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			526.19690	529.707	16.90	0.4702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			745.59690	736.407	16.90	0.5298	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,433.67730	3,418.630	22.75	0.9106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			84.27730	81.930	22.75	0.0894	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			148.93030	148.196	20.62	0.1576	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,368.33030	2,354.896	20.62	0.8424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			793.96820	800.173	15.69	0.6338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			393.36820	386.873	15.69	0.3662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			379.92800	381.788	17.92	0.3609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,099.32800	1,088.488	17.92	0.6391	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,877.69280	2,863.264	21.49	0.8835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			108.29280	106.564	21.49	0.1165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,540.06840	3,524.936	22.99	0.9147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			80.66840	78.236	22.99	0.0853	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,292.48720	4,278.327	24.53	0.9356	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			61.98720	60.527	24.53	0.0644	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			455.86500	449.626	15.93	0.3979	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			745.36500	751.826	15.93	0.6021	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			532.73980	525.894	16.15	0.4328	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			693.33980	699.194	16.15	0.5672	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			426.39210	420.969	15.73	0.3747	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			810.29210	817.669	15.73	0.6253	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			0.00000	963.963	15.28	0.6880	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			0.00000	321.763	15.28	0.3120	643,526.80	2,000	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			0.00000	1,289.520	18.24	0.6657	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.00000	371.720	18.24	0.3343	371,720.20	1,000	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			0.00000	1,384.457	18.48	0.6852	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.00000	346.657	18.48	0.3148	346,657.10	1,000	1,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			899.50730	890.936	17.00	0.5340	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			605.00730	609.136	17.00	0.4660	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			887.00760	878.464	16.96	0.5286	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			616.80760	621.063	16.96	0.4714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,854.89050	1,843.301	18.99	0.7086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			374.19050	375.201	18.99	0.2914	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,044.49220	1,052.491	15.45	0.6594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			445.19220	440.591	15.45	0.3406	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			408.51620	404.310	15.32	0.3227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,694.20220	3,678.322	22.23	0.8675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			289.42590	289.031	19.73	0.2324	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,887.69160	1,875.982	19.05	0.7134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			366.99160	367.882	19.05	0.2866	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			163.96630	160.692	22.21	0.1330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,684.66630	3,668.792	22.21	0.8670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			163.50220	160.222	22.23	0.1325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			316.82560	315.254	15.06	0.2728	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,630.73390	1,644.359	14.51	0.8389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			151.43390	152.459	14.51	0.1611	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			164.43280	161.165	22.19	0.1334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,675.13280	3,659.265	22.19	0.8666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,310.12590	2,297.131	19.73	0.7676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			484.57020	486.346	18.06	0.3649	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,571.64730	1,560.253	18.41	0.6637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			440.94730	442.153	18.41	0.3363	0.00	0	2,500



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 Option	13.25	Call			1,115.74610	1,125.734	15.26	0.6883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			386.44610	383.834	15.26	0.3117	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,226.12560	1,237.154	15.06	0.7272	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,087.81620	1,096.210	15.32	0.6773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,271.25770	1,282.658	14.99	0.7420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			291.95770	290.758	14.99	0.2580	0.00	0	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,096.19510	2,083.798	19.39	0.7420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			325.49510	325.698	19.39	0.2580	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,415.27020	1,404.446	18.06	0.6351	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,481.25480	1,404.041	16.63	0.6388	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			540.15480	475.641	16.63	0.3612	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,131.35100	2,012.634	16.63	0.7608	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			380.25100	274.234	16.63	0.2392	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,052.45120	1,043.785	17.04	0.5214	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			745.35120	749.485	17.04	0.4786	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			987.08900	978.835	16.87	0.5023	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			788.48900	793.135	16.87	0.4977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,141.97990	1,150.101	15.73	0.6305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			608.37990	603.401	15.73	0.3695	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,477.18650	1,489.914	15.07	0.7398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			353.58650	353.214	15.07	0.2602	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,587.57380	2,573.297	19.64	0.7442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			381.17380	379.997	19.64	0.2558	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,195.74230	3,202.803	13.44	0.9777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.14230	16.103	13.44	0.0223	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,509.58110	1,522.515	15.02	0.7488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			335.98110	335.816	15.02	0.2512	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,557.92410	1,546.651	17.94	0.6078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			621.52410	623.351	17.94	0.3922	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			254.57880	250.465	21.57	0.1721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,770.97880	3,753.765	21.57	0.8279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,535.89140	1,548.983	14.98	0.7559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			322.29140	322.283	14.98	0.2441	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,580.64020	1,569.264	17.99	0.6117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			614.24020	615.963	17.99	0.3883	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			253.95790	249.837	21.59	0.1717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,780.35790	3,763.137	21.59	0.8283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			253.33990	249.209	21.60	0.1712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,789.73990	3,772.509	21.60	0.8288	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,214.48700	1,205.798	17.25	0.5113	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			890.18700	894.798	17.25	0.4887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,846.76720	1,852.254	14.80	0.7818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			323.46720	315.454	14.80	0.2182	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,401.51760	3,408.122	13.10	0.9741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			28.21760	21.322	13.10	0.0259	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,776.18550	1,785.556	15.07	0.7630	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	17/09/2018	Foreign Exchange Option	12.96	Put			362.88550	358.756	15.07	0.2370	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,581.84950	1,573.187	18.00	0.5638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			815.14950	819.987	18.00	0.4362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,355.90430	2,345.702	19.31	0.6695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			589.20430	592.502	19.31	0.3305	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			897.08160	902.443	17.62	0.4715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,383.78160	1,375.643	17.62	0.5285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			893.98150	899.324	17.64	0.4702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,390.68150	1,382.525	17.64	0.5298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			900.20080	905.574	17.61	0.4729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,376.90080	1,368.774	17.61	0.5271	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,390.10460	1,383.523	17.67	0.5048	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,029.80460	1,036.923	17.67	0.4952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,026.98200	1,034.759	17.96	0.4796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,548.58200	1,542.459	17.96	0.5204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,033.17600	1,040.952	17.94	0.4819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,534.77600	1,528.652	17.94	0.5181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,030.07670	1,037.850	17.95	0.4808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,541.67670	1,535.550	17.95	0.5192	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,555.06470	1,550.012	17.96	0.4996	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,158.66470	1,167.812	17.96	0.5004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,157.14260	1,167.114	18.20	0.4870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,710.34260	1,706.014	18.20	0.5130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,163.30250	1,173.252	18.17	0.4891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,696.50250	1,692.152	18.17	0.5109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,160.21730	1,170.174	18.19	0.4881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,703.41730	1,699.074	18.19	0.5119	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,431,837.65</b>	<b>27,500</b>	<b>1,572,746</b>
<b>Total \$ / R</b>												<b>1,909,218,198.45</b>	<b>167,364</b>	<b>2,607,765</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.59110		13.57880			0.0000	13,591.10	1	374
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.79330		13.78060			0.0000	137,933.00	10	62
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.99190		13.97930			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.18670		14.17360			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>151,524.10</b>	<b>11</b>	<b>622</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,648.61210	7,521.839	20.43	0.1265	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			164,768.61210	163,411.839	20.43	0.8735	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			7,565.30310	7,438.013	20.45	0.1253	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			165,685.30310	164,328.013	20.45	0.8747	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,732.87970	7,606.516	20.41	0.1278	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			163,852.87970	162,496.516	20.41	0.8722	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			62,070.25570	62,542.829	16.40	0.5333	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			59,010.25570	58,212.829	16.40	0.4667	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			61,661.12710	62,124.913	16.42	0.5307	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 MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			59,601.12710	58,794.913	16.42	0.4693	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			62,487.61120	62,963.825	16.38	0.5359	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			58,427.61120	57,633.825	16.38	0.4641	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			87,845.92810	88,474.313	16.05	0.5845	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			61,915.92810	61,284.313	16.05	0.4155	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			87,400.15530	88,023.265	16.07	0.5823	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			62,470.15530	61,833.265	16.07	0.4177	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			88,294.04590	88,927.708	16.03	0.5866	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			61,364.04590	60,737.708	16.03	0.4134	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			101,101.36680	101,740.877	16.19	0.5772	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			76,741.36680	76,070.877	16.19	0.4228	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			100,680.47670	101,313.616	16.21	0.5754	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			77,320.47670	76,643.616	16.21	0.4246	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			101,524.76870	102,170.109	16.17	0.5790	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			76,164.76870	75,500.109	16.17	0.4210	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>151,524.10</b>	<b>11</b>	<b>622</b>
£ / R	On	31/07/2017	Foreign Exchange Future			17.36770	17.44480		0.0000		0.00	0	25	
£ / R	On	18/09/2017	Foreign Exchange Future			17.53750	17.61560		0.0000		3,191,825.00	182	33,312	
£ / R	On	18/12/2017	Foreign Exchange Future			17.84760	17.92660		0.0000		0.00	0	7,997	
£ / R	On	19/03/2018	Foreign Exchange Future			18.15560	18.23660		0.0000		0.00	0	420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.46120	18.54280		0.0000		0.00	0	3,033	
<b>Total £ / R Future</b>												<b>3,191,825.00</b>	<b>182</b>	<b>44,787</b>
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put		37.43550	39.961	15.02	0.1195	0.00	0	0	
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call		872.23550	797.661	15.02	0.8805	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		158.77380	171.876	15.67	0.2317	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		1,074.37380	1,009.376	15.67	0.7683	0.00	0	700	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		633.18890	673.892	16.89	0.5631	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		448.78890	411.392	16.89	0.4369	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		1,129.24780	1,184.298	18.07	0.7327	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		756.13770	801.203	17.21	0.6150	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call		244.84780	221.798	18.07	0.2673	0.00	0	1,200	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		378.47260	345.660	17.23	0.3824	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		762.87260	808.160	17.23	0.6176	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		375.23310	342.644	17.25	0.3798	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		769.63310	815.144	17.25	0.6202	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		381.73770	348.703	17.21	0.3850	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		16.68370	14.004	22.80	0.0152	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,230.08370	7,306.404	22.80	0.9848	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		16.56590	13.902	22.80	0.0151	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,239.96590	7,316.302	22.80	0.9849	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		16.44880	13.801	22.80	0.0150	0.00	0	0	
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,249.84880	7,326.201	22.80	0.9850	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 Option	17.22	Call			1,543.62710	1,492.195	16.16	0.6770	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			527.02710	556.595	16.16	0.3230	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,537.30760	1,485.998	16.16	0.6754	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			530.70760	560.398	16.16	0.3246	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,549.96310	1,498.415	16.16	0.6785	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			523.36310	552.814	16.16	0.3215	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,512.27580	1,471.591	16.58	0.6072	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			869.47580	910.391	16.58	0.3928	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,507.18050	1,466.601	16.59	0.6058	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			874.38050	915.401	16.59	0.3942	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,517.38590	1,476.596	16.58	0.6085	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			864.58590	905.396	16.58	0.3915	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,900</b>
<b>Total £ / R</b>												<b>3,191,825.00</b>	<b>182</b>	<b>46,687</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11967		0.12033			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12198		0.12265			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12435		0.12504			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,107</b>
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1.21670	1.127	23.26	0.0031	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,968.01670	4,033.627	23.26	0.9969	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.15180	0.142	23.26	0.0004	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,966.95180	5,032.642	23.26	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			8.01220	7.391	23.26	0.0171	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,974.81220	3,039.892	23.26	0.9829	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			728.61890	687.628	18.03	0.5777	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			463.11890	489.328	18.03	0.4223	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			369.07940	345.826	19.97	0.3414	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,103.57940	1,147.526	19.97	0.6586	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,366.59240	1,307.936	15.95	0.8463	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			101.09240	109.636	15.95	0.1537	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,015.34120	966.307	17.90	0.6227	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			511.64120	531.607	17.90	0.3773	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			612.69730	577.773	19.60	0.4248	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,108.99730	1,143.073	19.60	0.5752	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,649.16910	1,586.053	15.97	0.8377	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			145.46910	151.353	15.97	0.1623	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,107</b>
€ / R	On	27/07/2017	Foreign Exchange Future			15.35410		15.35050			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.36770		15.36430			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.46630		15.46320			0.0000	0.00	0	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	18/09/2017	Foreign Exchange Future			15.53430		15.53130			0.0000	219,468,590.40	14,128	96,753
€ / R	On	27/09/2017	Foreign Exchange Future			15.56500		15.56210			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.66670		15.66260			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.77460		15.77090			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.84340		15.84110			0.0000	0.00	0	22,446
€ / R	On	27/12/2017	Foreign Exchange Future			15.87550		15.87330			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.15660		16.15520			0.0000	93,062,016.00	5,760	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.46800		16.46650			0.0000	0.00	0	1,001
<b>Total € / R Future</b>												<b>312,530,606.40</b>	<b>19,888</b>	<b>135,309</b>
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			121.37870	112.901	15.24	0.3136	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			371.87870	367.001	15.24	0.6864	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			32.72900	30.025	13.80	0.1121	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			667.02900	667.725	13.80	0.8879	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			243.94600	237.320	15.04	0.3744	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			497.14600	493.620	15.04	0.6256	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,948.36180	3,945.087	23.19	0.9832	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			9.63550	9.365	23.23	0.0167	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,958.33550	3,955.065	23.23	0.9833	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			9.68860	9.409	23.15	0.0168	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,938.38860	3,935.109	23.15	0.9832	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			9.66180	9.387	23.19	0.0168	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			332.65750	328.343	15.22	0.3955	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			584.75750	583.343	15.22	0.6045	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			413.30090	411.664	15.31	0.4092	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			655.90090	658.364	15.31	0.5908	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			474.85840	475.865	15.29	0.4113	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			735.75840	740.465	15.29	0.5887	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,906.30800	1,909.781	14.31	0.9095	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			65.20800	66.381	14.31	0.0905	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			172.44650	174.793	19.13	0.1704	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,381.34650	2,381.393	19.13	0.8296	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			24.75450	25.000	22.68	0.0284	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,593.65450	5,591.600	22.68	0.9716	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			171.41620	173.750	19.15	0.1695	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,390.31620	2,390.350	19.15	0.8305	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			170.39280	172.717	19.16	0.1686	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,399.29280	2,399.317	19.16	0.8314	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,017.99360	1,020.501	16.58	0.5986	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			469.09360	473.901	16.58	0.4014	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,786.27290	1,790.086	14.06	0.8965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			75.17290	76.686	14.06	0.1035	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,119.13780	1,121.461	16.81	0.6256	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			430.23780	434.861	16.81	0.3744	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			538.41010	542.059	15.31	0.4182	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			791.71010	797.559	15.31	0.5818	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 Option	14.86	Put			259.72140	263.328	14.27	0.2234	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			262.57290	266.198	14.28	0.2251	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,562.09050	1,567.078	14.27	0.7784	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			256.89050	260.478	14.27	0.2216	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,422.64950	1,428.010	14.39	0.7421	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			317.44950	321.410	14.39	0.2579	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,554.92140	1,559.928	14.27	0.7766	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			0.00000	1,394.558	14.42	0.7328	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			0.00000	337.958	14.42	0.2672	13,229,381.57	39,145	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,547.77290	1,552.798	14.28	0.7749	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,458.36050	1,464.405	14.60	0.6889	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			501.86050	506.404	14.60	0.3111	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,470.49750	1,476.501	14.59	0.6922	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			493.99750	498.501	14.59	0.3078	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,464.41970	1,470.444	14.60	0.6905	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			497.91970	502.444	14.60	0.3095	0.00	0	0
<b>Total € / R Option</b>												<b>13,229,381.57</b>	<b>39,145</b>	<b>61,158</b>
<b>Total € / R</b>												<b>325,759,987.97</b>	<b>59,033</b>	<b>196,467</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.32900		10.28440			0.0000	320,199.00	31	23,218
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.47030		10.42510			0.0000	0.00	0	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.60980		10.56500			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.74630		10.70140			0.0000	0.00	0	1,500
<b>Total AU\$ / R Future</b>												<b>320,199.00</b>	<b>31</b>	<b>29,199</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,894.82310	1,850.725	19.00	0.9705	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			9.05420	9.547	19.02	0.0290	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,904.65420	1,860.547	19.02	0.9710	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			8.88890	9.372	19.04	0.0285	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,914.48890	1,870.372	19.04	0.9715	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			9.22310	9.725	19.00	0.0295	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,540.99370	1,499.959	17.28	0.8491	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			87.96160	92.226	17.25	0.1538	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,522.86160	1,481.926	17.25	0.8462	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			87.02230	91.238	17.27	0.1524	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,531.92230	1,490.938	17.27	0.8476	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			86.09370	90.259	17.28	0.1509	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			228.32580	216.671	13.46	0.2772	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			796.58370	829.588	13.46	0.7199	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			231.58370	219.788	13.46	0.2801	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			790.23710	822.739	13.46	0.7169	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			235.23710	222.939	13.46	0.2831	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			803.32580	836.471	13.46	0.7228	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			667.54480	692.804	13.47	0.5986	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			456.14480	436.504	13.47	0.4014	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	18/06/2018	Foreign Exchange Option	10.50	Call			662.65230	687.772	13.48	0.5957	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			461.25230	441.472	13.48	0.4043	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			657.79000	682.767	13.49	0.5929	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			466.39000	446.467	13.49	0.4071	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>320,199.00</b>	<b>31</b>	<b>29,199</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.55900		10.49910			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.72470		10.66460			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.88730		10.82660			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,110</b>
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			73.42160	79.078	16.44	0.1912	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			864.32160	810.078	16.44	0.8088	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			72.19930	77.737	16.47	0.1884	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			873.09930	818.737	16.47	0.8116	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			74.66640	80.443	16.41	0.1940	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			855.56640	801.443	16.41	0.8060	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			464.44590	495.600	13.95	0.5919	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			339.84590	310.900	13.95	0.4081	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			459.61230	490.489	13.96	0.5879	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			345.01230	315.789	13.96	0.4121	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			469.32100	500.752	13.93	0.5959	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			334.72100	306.052	13.93	0.4041	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			181.51400	168.032	13.48	0.2244	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			940.98540	988.015	13.49	0.7730	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			184.38540	170.715	13.49	0.2270	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			933.88770	980.731	13.49	0.7703	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			187.28770	173.431	13.49	0.2297	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			948.11400	995.331	13.48	0.7756	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,110</b>
CHF / R	On	18/09/2017	Foreign Exchange Future			14.14920		14.15790			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.44510		14.45510			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.74740		14.75850			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,808</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			112.58320	108.699	19.13	0.1737	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,344.68320	1,349.499	19.13	0.8263	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			111.45080	107.590	19.16	0.1721	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,353.55080	1,358.390	19.16	0.8279	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			113.72670	109.821	19.11	0.1753	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
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,335.82670	1,340.621	19.11	0.8247	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			828.57450	824.763	15.62	0.6296	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			403.47450	409.663	15.62	0.3704	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			823.19000	819.424	15.63	0.6270	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			408.09000	414.324	15.63	0.3730	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			833.99160	830.135	15.60	0.6323	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			398.89160	405.035	15.60	0.3677	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,081.75140	1,077.532	15.39	0.6502	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			473.25140	480.132	15.39	0.3498	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,076.35860	1,072.177	15.40	0.6481	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			477.85860	484.777	15.40	0.3519	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,087.17280	1,082.911	15.37	0.6523	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			468.67280	475.511	15.37	0.3477	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,808</b>
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98720		1.98660			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00480		2.00410			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02180		2.02120			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			149.65480	145.111	18.03	0.1746	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,783.65480	1,773.111	18.03	0.8254	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			137.43770	133.062	18.16	0.1620	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,871.43770	1,861.062	18.16	0.8380	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			162.94590	158.240	17.90	0.1880	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,696.94590	1,686.240	17.90	0.8120	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,158.27420	1,161.264	15.09	0.6463	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			517.27420	513.263	15.09	0.3537	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,102.61130	1,105.333	15.17	0.6268	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			561.61130	557.333	15.17	0.3732	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,049.03370	1,051.488	15.25	0.6073	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			608.03370	603.488	15.25	0.3927	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			645.67410	643.886	15.15	0.3485	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,574.06540	1,578.736	15.04	0.6822	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			562.06540	560.736	15.04	0.3178	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,515.02070	1,519.469	15.10	0.6669	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			603.02070	601.468	15.10	0.3331	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,457.67410	1,461.886	15.15	0.6515	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	18/09/2017	Foreign Exchange Future			2.10080		2.10050			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14430		2.14360			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
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,512.73320	1,511.956	14.89	0.8588	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			107.73320	103.956	14.89	0.1412	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,425.96680	1,424.870	14.73	0.8434	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			120.96680	116.870	14.73	0.1566	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,600.82840	1,600.356	15.06	0.8728	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			95.82840	92.356	15.06	0.1272	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			333.16840	333.785	14.52	0.2539	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,709.69810	1,717.285	14.38	0.7796	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			273.69810	274.285	14.38	0.2204	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,638.47150	1,646.075	14.45	0.7631	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			302.47150	303.075	14.45	0.2369	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,569.16840	1,576.785	14.52	0.7461	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74150		1.74160			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77070		1.77090			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79840		1.79870			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			89.18920	84.365	20.23	0.1142	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,173.18920	2,169.365	20.23	0.8858	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			81.39540	76.382	20.33	0.1048	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,265.39540	2,261.382	20.33	0.8952	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			96.75860	91.723	20.05	0.1233	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,080.75860	2,076.723	20.05	0.8767	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			780.74330	776.539	16.34	0.5233	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			771.74330	769.539	16.34	0.4767	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			740.62500	736.288	16.48	0.5031	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			831.62500	829.288	16.48	0.4969	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			822.95250	818.883	16.20	0.5438	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			713.95250	711.883	16.20	0.4562	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			611.59080	612.619	15.55	0.3582	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,247.02930	1,244.833	15.67	0.6246	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			660.02930	660.833	15.67	0.3754	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,197.37590	1,194.953	15.78	0.6075	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			710.37590	710.953	15.78	0.3925	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,298.59080	1,296.619	15.55	0.6418	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/09/2017	Foreign Exchange Future			0.12940		0.12860			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12810		0.12820			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12860		0.12490			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12800		0.12220			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	18/09/2017	Foreign Exchange Future			1.62930		1.62760			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.65660		1.65500			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.68400		1.68250			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.87090		9.84090			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.00080		9.97070			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.12830		10.09810			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			74.00250	75.701	16.96	0.1903	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			813.10250	784.801	16.96	0.8097	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			72.69800	74.343	16.98	0.1873	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			821.79800	793.443	16.98	0.8127	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			75.33060	77.084	16.93	0.1932	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			804.43060	776.184	16.93	0.8068	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			546.42750	581.995	17.95	0.5905	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			375.72750	381.195	17.95	0.4095	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			537.18960	572.756	17.80	0.5875	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			376.48960	381.956	17.80	0.4125	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			527.97380	563.538	17.65	0.5845	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			377.27380	382.738	17.65	0.4155	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,063.74970	1,151.442	23.48	0.6741	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			415.64970	473.142	23.48	0.3259	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,061.99790	1,144.929	23.46	0.6722	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			423.89790	476.629	23.46	0.3278	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,065.55510	1,157.970	23.50	0.6760	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			407.45510	469.670	23.50	0.3240	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30750		1.30530			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32290		1.32020			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.34000		1.33370			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
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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			647.00000	625.000		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			747.00000	725.000		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			547.00000	525.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			202.00000	229.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			102.00000	129.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			2.00000	29.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			237.00000	300.000		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			137.00000	200.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			337.00000	400.000		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
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29040		1.29730			0.0000	0.00	0	4,729
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29390		1.30090			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.29760		1.30450			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>4,729</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>4,729</b>
QUANTO €On 18/09/2017 Foreign Exchange Future			1.14300		1.14380			0.0000	0.00	0	82
QUANTO €On 18/12/2017 Foreign Exchange Future			1.14860		1.14950			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.15470		1.15570			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>82</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>82</b>
RAIN On 18/09/2017 Foreign Exchange Future			23,506.76000		23,520.50000			0.0000	0.00	0	0
<b>Total RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/09/2017 Foreign Exchange Future			9.83880		9.82450			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
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			350.41750	355.232	14.36	0.6308	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			175.91750	166.432	14.36	0.3692	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			361.83060	366.869	14.32	0.6432	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			167.33060	158.070	14.32	0.3568	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			356.09180	361.017	14.34	0.6370	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			171.59180	162.217	14.34	0.3630	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Future			3.67100		3.67100			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.59890		3.60090			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			168.59530	166.984	14.66	0.7068	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			47.59530	45.984	14.66	0.2932	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			161.71840	160.015	14.62	0.6922	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			50.71840	49.015	14.62	0.3078	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			175.61680	174.097	14.70	0.7210	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			44.61680	43.096	14.70	0.2790	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			220.52230	218.863	14.89	0.5950	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			139.62230	139.963	14.89	0.4050	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			215.08990	213.444	14.89	0.5861	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			144.18990	144.544	14.89	0.4139	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			226.04370	224.372	14.89	0.6038	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			135.14370	135.472	14.89	0.3962	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.45640		1.45120			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43380		1.42630			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.41800		1.40770			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>2 221 980 515.30</b>	<b>159,976</b>	<b>1,261,309</b>
<b>Total Options</b>												<b>16 661 219.22</b>	<b>66,645</b>	<b>1,635,804</b>
<b>Grand Total:</b>												<b>2,238,641,734.52</b>	<b>226,621</b>	<b>2,897,113</b>