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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2017 Foreign Exchange Future			13.56990		13.44240			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.56990		13.44470			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.57700		13.45180			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.57940		13.45410			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.58180		13.45650			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.58650		13.46110			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.59590		13.47030			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.60060		13.47490			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.60990		13.48410			0.0000	13,664,339.60	1,004	8,334
\$ / R On 04/08/2017 Foreign Exchange Future			13.61930		13.49330			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.63560		13.50940			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.64950		13.52310			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.67720		13.55040			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.68180		13.55500			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.72290		13.59550			0.0000	2,040,924,579.60	148,724	774,020
\$ / R On 27/09/2017 Foreign Exchange Future			13.74300		13.61550			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.74530		13.61770			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.74750		13.61990			0.0000	0.00	0	730
\$ / R On 23/10/2017 Foreign Exchange Future			13.80120		13.67310			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.81020		13.68210			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.84840		13.72000			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Future			13.88220		13.75340			0.0000	0.00	0	915
\$ / R	On	18/12/2017	Foreign Exchange Future			13.92710		13.79800			0.0000	45,931,575.80	3,298	121,206
\$ / R	On	22/12/2017	Foreign Exchange Future			13.93610		13.80690			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.94740		13.81810			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.96090		13.83140			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.97660		13.84700			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			14.02780		14.05890			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.05440		13.92370			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.05890		13.92800			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.12990		13.99800			0.0000	0.00	0	20,563
\$ / R	On	25/04/2018	Foreign Exchange Future			14.21110		14.07810			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.24560		14.11220			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.25420		14.12070			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.32740		14.19310			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.45020		14.31510			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.52800		14.39270			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.65480		14.51900			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.72380		14.58770			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.85940		14.72280			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.93280		14.79600			0.0000	0.00	0	1,500
Total \$ / R Future												2,100,520,495.00	153,026	949,801
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,537.61120	4,410.100	44.67	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.01120	0.000	44.67	0.0000	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			4.61380	5.869	33.41	0.0581	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			512.21380	385.969	33.41	0.9419	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			792.42180	919.901	33.04	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			0.02180	0.001	33.04	0.0000	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			22.81850	9.281	24.22	0.0698	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			327.51850	439.181	24.22	0.9302	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			308.28970	211.228	18.21	0.6690	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			40.08970	68.228	18.21	0.3310	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			0.97170	0.501	22.54	0.0038	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			955.07170	1,079.901	22.54	0.9962	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			12.02640	6.661	19.60	0.0412	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			548.52640	668.461	19.60	0.9588	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,103.49160	979.874	22.45	0.9674	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			4.59160	6.374	22.45	0.0326	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			620.90090	742.377	18.73	0.9651	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			9.80090	5.877	18.73	0.0349	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			483.79850	599.512	18.30	0.9295	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			22.69850	13.012	18.30	0.0705	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			283.39600	381.151	18.01	0.8041	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			72.29600	44.651	18.01	0.1959	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			339.48150	439.301	16.65	0.8218	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			69.18150	43.401	16.65	0.1782	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		848.04890	731.518	20.41	0.8931	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		18.34890	27.418	20.41	0.1069	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,055.48280	2,929.796	31.22	0.9984	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		0.38280	0.396	31.22	0.0016	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		206.15520	146.253	17.00	0.4104	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		181.05520	246.853	17.00	0.5896	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		363.42850	281.447	17.40	0.5704	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		127.52850	171.347	17.40	0.4296	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		139.96460	97.747	16.11	0.2759	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		333.26460	417.047	16.11	0.7241	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		416.78700	337.371	17.36	0.5556	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		176.18700	222.971	17.36	0.4444	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		197.58970	151.533	16.09	0.3232	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		370.68970	451.033	16.09	0.6768	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		297.92440	241.363	16.23	0.4017	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		348.32440	418.563	16.23	0.5983	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,293.40520	3,166.987	24.12	0.9895	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		3.80520	4.187	24.12	0.0105	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		93.70830	69.430	15.11	0.1650	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		678.70830	781.230	15.11	0.8350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		4.97140	5.968	23.71	0.0125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,789.47140	3,663.068	23.71	0.9875	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		4.91010	5.887	23.72	0.0124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,799.41010	3,672.987	23.72	0.9876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		5.03340	6.050	23.70	0.0127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put		179.20550	143.118	15.42	0.2515	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		0.00000	1,151.464	19.51	0.7882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		0.00000	134.364	19.51	0.2118	1,175,688.50	8,750	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call		563.64290	649.605	15.63	0.7088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put		218.14290	176.705	15.63	0.2912	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call		440.49890	513.886	16.12	0.6141	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		419.79700	355.711	16.48	0.4561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		365.29700	428.611	16.48	0.5439	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put		101.76840	77.923	14.88	0.1615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call		797.26840	900.823	14.88	0.8385	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call		624.70550	716.018	15.42	0.7485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put		36.61590	26.009	14.11	0.0685	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		521.72520	448.538	16.90	0.5197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		307.22520	361.438	16.90	0.4803	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		1,356.97070	1,483.211	14.19	0.9693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		11.47070	10.311	14.19	0.0307	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put		324.99890	270.986	16.12	0.3859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		593.59780	682.254	15.52	0.7288	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		654.46700	572.512	17.45	0.5892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		249.96700	295.412	17.45	0.4108	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		845.32230	753.552	18.18	0.6691	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			190.82230	226.452	18.18	0.3309	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,082.11590	1,198.909	14.11	0.9315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			11.98530	10.448	14.14	0.0311	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			309.72030	257.344	16.05	0.3735	900,702.60	3,500	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			455.22030	530.244	16.05	0.6265	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			171.96970	136.931	15.38	0.2438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			637.46970	729.831	15.38	0.7562	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			198.09780	159.354	15.52	0.2712	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			43.20220	31.060	14.22	0.0790	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,406.19880	1,532.557	14.45	0.9715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			10.69880	9.657	14.45	0.0285	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			611.28500	531.980	17.28	0.5680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			266.78500	314.880	17.28	0.4320	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,347.48530	1,473.348	14.14	0.9689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			15.01110	19.607	23.07	0.0370	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			239.33430	195.178	15.74	0.3115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			534.83430	618.078	15.74	0.6885	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			373.25490	437.999	16.43	0.5520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			407.75490	345.099	16.43	0.4480	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			1,038.70220	1,153.960	14.22	0.9210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			450.60290	382.970	16.58	0.4764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			515.07780	442.379	16.87	0.5158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			310.57780	365.279	16.87	0.4842	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,091.94540	991.589	19.01	0.7476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			137.44540	164.489	19.01	0.2524	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			2,919.51110	2,796.707	23.07	0.9630	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			174.98260	208.063	18.41	0.3082	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,238.81510	1,134.338	19.46	0.7843	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			114.31510	137.238	19.46	0.2157	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,049.66250	950.648	18.88	0.7357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			145.16250	173.548	18.88	0.2643	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			346.10290	405.870	16.58	0.5236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			84.40780	102.376	20.20	0.1663	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,126.30630	1,244.510	14.00	0.9411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			30.80630	21.610	14.00	0.0589	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			631.06460	722.902	15.40	0.7523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			175.56460	140.002	15.40	0.2477	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			909.48260	815.163	18.41	0.6918	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			78.32620	58.824	14.66	0.1305	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,603.74400	1,730.408	15.49	0.9786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			8.24400	7.508	15.49	0.0214	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			335.40440	280.302	16.16	0.3943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			430.90440	503.202	16.16	0.6057	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,488.90780	1,379.476	20.20	0.8337	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			26.85490	33.748	22.17	0.0612	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			805.85560	715.895	18.03	0.6542	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		201.35560	238.795	18.03	0.3458	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,412.48760	3,287.114	23.44	0.9798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		7.98760	10.014	23.44	0.0202	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		873.82620	981.724	14.66	0.8695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,024.51110	926.330	18.80	0.7283	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,212.57250	1,108.775	19.38	0.7782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		118.07250	141.675	19.38	0.2218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		724.88610	823.844	15.10	0.8043	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		129.38610	100.944	15.10	0.1957	161,510.08	1,600	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,431.35490	2,310.848	22.17	0.9388	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		2.04640	2.413	24.02	0.0054	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		480.63490	558.400	15.95	0.6473	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		285.13490	235.500	15.95	0.3527	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,442.19260	3,316.714	23.46	0.9806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		7.69260	9.614	23.46	0.0194	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		150.01110	179.230	18.80	0.2717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		821.57120	730.877	18.09	0.6602	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,214.77350	3,090.221	23.29	0.9742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		10.27350	13.121	23.29	0.0258	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,404.50000	986,277.100	24.02	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.02	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,406.54640	4,279.513	24.02	0.9946	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		17.03810	22.073	22.94	0.0412	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		176.92410	210.274	18.38	0.3110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		901.42410	807.374	18.38	0.6890	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		327.87370	385.077	16.73	0.5037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		482.37370	412.177	16.73	0.4963	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		197.07120	233.777	18.09	0.3398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,779.53340	3,653.150	23.70	0.9873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		913.63540	1,023.548	14.55	0.8838	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		68.13540	50.648	14.55	0.1162	531,799.80	10,500	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		324.34170	381.038	16.76	0.4997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		488.84170	418.138	16.76	0.5003	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,821.53810	2,699.173	22.94	0.9588	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		351.12610	297.073	16.21	0.3914	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		466.62610	540.073	16.21	0.6086	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,523.79070	3,399.098	23.21	0.9772	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		9.29070	12.098	23.21	0.0228	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		207.53090	169.235	15.54	0.2686	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		645.23090	734.534	15.54	0.7314	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		153.03890	122.567	15.24	0.2125	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		752.93890	850.067	15.24	0.7875	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,321.06320	1,222.277	19.21	0.7379	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		184.16320	213.477	19.21	0.2621	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,788.59950	3,669.389	24.02	0.9578	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		20.69950	29.589	24.02	0.0422	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		765.13190	687.742	17.52	0.5676	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		347.23190	397.942	17.52	0.4324	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		917.43190	1,020.046	15.13	0.8026	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		155.33190	129.846	15.13	0.1974	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		391.96060	340.364	16.19	0.3813	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		574.06060	650.564	16.19	0.6187	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		693.75910	623.281	17.09	0.5178	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		433.75910	491.681	17.09	0.4822	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		422.77080	372.871	16.05	0.3705	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		676.17080	755.071	16.05	0.6295	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,031.25640	3,909.676	24.38	0.9393	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		44.65640	51.876	24.38	0.0607	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		604.20300	545.207	16.58	0.4450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		602.20300	672.307	16.58	0.5550	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		74.20590	84.550	23.17	0.0906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,576.20590	3,457.450	23.17	0.9094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		321.81510	283.000	15.54	0.2960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		869.81510	960.100	15.54	0.7040	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		73.89460	84.206	23.19	0.0902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,585.89460	3,467.106	23.19	0.9098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		74.51910	84.894	23.15	0.0910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,566.51910	3,447.794	23.15	0.9090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		1,902.39550	1,801.145	19.93	0.7719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		200.39550	228.245	19.93	0.2281	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		280.48990	246.249	15.38	0.2694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		928.48990	1,023.349	15.38	0.7306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		959.04870	1,056.583	15.32	0.7436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		261.04870	229.483	15.32	0.2564	9,408,811.20	41,000	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		559.55390	625.297	16.78	0.5266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		671.55390	608.197	16.78	0.4734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		910.55100	1,003.763	15.42	0.7228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		292.55100	256.663	15.42	0.2772	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		892.89940	984.650	15.46	0.7148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		304.89940	267.550	15.46	0.2852	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		644.28570	717.979	16.39	0.5815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		546.28570	490.879	16.39	0.4185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,478.54920	1,600.207	14.72	0.8925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		80.54920	73.107	14.72	0.1075	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		787.77310	872.514	15.82	0.6630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		389.77310	345.414	15.82	0.3370	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		438.96730	390.900	16.01	0.3644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		736.96730	818.000	16.01	0.6356	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,277.22310	1,388.053	14.75	0.8494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		129.22310	110.953	14.75	0.1506	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,569.70370	1,473.863	19.22	0.7180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		257.70370	290.963	19.22	0.2820	0.00	0	1,900

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	15.12	Put		1,578.13010	1,482.105	19.24	0.7195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		256.13010	289.205	19.24	0.2805	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,650.07930	1,773.626	15.05	0.9148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		62.07930	56.526	15.05	0.0852	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,080.13650	2,206.627	15.83	0.9530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		32.13650	29.527	15.83	0.0470	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,024.53570	1,125.272	15.19	0.7689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		226.53570	198.172	15.19	0.2311	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,396.06980	1,510.586	14.56	0.8790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		98.06980	83.486	14.56	0.1210	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		946.72340	1,043.202	15.34	0.7384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		268.72340	236.102	15.34	0.2616	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,450.43770	3,332.120	22.88	0.9042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		78.43770	89.220	22.88	0.0958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,567.79000	2,456.920	21.10	0.8485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		125.79000	144.020	21.10	0.1515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,477.77250	1,384.057	18.99	0.7010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		275.77250	311.157	18.99	0.2990	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		476.94630	534.559	17.27	0.4674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		828.94630	757.459	17.27	0.5326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,844.18530	1,969.320	15.40	0.9347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		46.18530	42.220	15.40	0.0653	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		881.29150	972.312	15.50	0.7094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		313.29150	275.212	15.50	0.2906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,411.81300	3,293.639	22.79	0.9026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		79.81300	90.739	22.79	0.0974	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		467.55660	524.203	17.33	0.4604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		849.55660	777.103	17.33	0.5396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,479.42850	3,361.007	22.95	0.9055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		77.42850	88.107	22.95	0.0945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		378.96670	425.992	17.97	0.3900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,080.96670	998.892	17.97	0.6100	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,314.80300	4,196.359	24.85	0.9328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		52.80300	63.459	24.85	0.0672	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		496.32290	555.909	17.14	0.4818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		788.32290	718.809	17.14	0.5182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,518.11460	3,399.557	23.04	0.9071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		76.11460	86.657	23.04	0.0929	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		371.66050	417.852	18.03	0.3839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,103.66050	1,020.752	18.03	0.6161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,113.80780	2,996.866	22.10	0.8882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		91.80780	103.966	22.10	0.1118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,856.51960	2,742.730	21.59	0.8719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		104.51960	119.830	21.59	0.1281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		814.33610	900.929	15.73	0.6767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		366.33610	323.829	15.73	0.3233	0.00	0	52,000

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	14.00	Call		526.95630	589.578	16.96	0.5039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		728.95630	662.478	16.96	0.4961	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		145.79860	166.697	20.72	0.1729	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,347.79860	2,239.597	20.72	0.8271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		798.30550	883.786	15.78	0.6685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		380.30550	336.686	15.78	0.3315	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,271.65090	4,151.078	24.63	0.9297	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		58.55090	67.179	24.63	0.0703	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		442.80000	394.387	16.01	0.3632	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		749.70000	830.487	16.01	0.6368	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		518.83070	465.859	16.23	0.3986	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		696.93070	773.259	16.23	0.6014	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		413.71620	369.006	15.80	0.3412	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		815.11620	899.906	15.80	0.6588	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,376.88880	1,288.428	18.52	0.6604	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		343.88880	385.028	18.52	0.3396	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		962.77920	1,057.087	15.40	0.7190	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		315.77920	280.487	15.40	0.2810	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,281.96790	1,196.140	18.28	0.6398	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		368.96790	412.740	18.28	0.3602	0.00	0	1,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		0.00000	1,804.542	19.51	0.7318	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		0.00000	312.342	19.51	0.2682	850,507.54	2,723	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		0.00000	280.424	15.36	0.2680	1,527,191.28	5,446	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		0.00000	1,158.224	15.36	0.7320	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		884.33990	817.580	17.10	0.5049	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		608.03990	671.980	17.10	0.4951	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		872.05030	806.024	17.06	0.4995	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		620.05030	684.924	17.06	0.5005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,285.31670	1,390.589	15.21	0.7654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		287.31670	260.689	15.21	0.2346	0.00	0	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,836.50050	1,744.346	19.08	0.6878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		374.50050	414.246	19.08	0.3122	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,553.67380	1,467.384	18.49	0.6408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,660.95040	3,545.820	22.23	0.8573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		158.47560	175.190	22.25	0.1422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,670.47560	3,555.290	22.25	0.8578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		159.42780	176.250	22.21	0.1431	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,651.42780	3,536.350	22.21	0.8569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		715.72670	660.208	16.51	0.4274	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		0.00000	768.949	16.96	0.5180	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		0.00000	819.049	16.96	0.4820	33,581,000.80	41,000	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,289.96400	2,190.254	19.82	0.7498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		287.96400	320.154	19.82	0.2502	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		158.95040	175.720	22.23	0.1427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		367.15080	406.778	19.15	0.3073	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,127.83580	1,226.435	15.48	0.7140	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	13.25	Put			379.83580	346.535	15.48	0.2860	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,239.65740	1,343.109	15.29	0.7513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			311.65740	283.209	15.29	0.2487	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			803.72670	880.108	16.51	0.5726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			150.40020	136.396	14.81	0.1447	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,076.77870	1,980.594	19.48	0.7227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			324.77870	360.494	19.48	0.2773	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,398.00710	1,316.045	18.15	0.6109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			486.00710	535.945	18.15	0.3891	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,869.15080	1,776.878	19.15	0.6927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			441.67380	487.283	18.49	0.3592	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,054.30200	1,147.041	15.62	0.6865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			436.30200	397.141	15.62	0.3135	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			400.20470	365.515	15.53	0.2965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,098.20470	1,195.415	15.53	0.7035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,648.40020	1,766.296	14.81	0.8553	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,464.11300	1,383.599	18.12	0.6007	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			542.21300	594.699	18.12	0.3993	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,111.48330	2,017.841	19.34	0.7036	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			379.58330	418.941	19.34	0.2964	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,038.78190	974.381	17.18	0.4961	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			750.98190	819.981	17.18	0.5039	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			974.11720	912.567	17.02	0.4770	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			794.81720	866.767	17.02	0.5230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,566.90690	2,469.929	19.75	0.7273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			380.00690	417.329	19.75	0.2727	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,541.73830	1,463.759	18.07	0.5858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			624.83830	681.159	18.07	0.4142	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,153.92600	1,245.703	15.92	0.6540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			600.82600	558.303	15.92	0.3460	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,494.59650	1,603.439	15.34	0.7591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			351.49650	326.039	15.34	0.2409	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,564.31850	1,485.726	18.11	0.5898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			617.41850	673.126	18.11	0.4102	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,211.39790	3,345.807	14.26	0.9764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.29790	18.407	14.26	0.0236	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,527.26560	1,637.187	15.29	0.7676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			334.16560	309.787	15.29	0.2324	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			247.91750	270.698	21.64	0.1821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,764.81750	3,653.298	21.64	0.8179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			249.19050	272.107	21.60	0.1831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,746.09050	3,634.707	21.60	0.8169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,553.78190	1,664.551	15.25	0.7743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			320.68190	297.151	15.25	0.2257	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			248.55080	271.401	21.62	0.1826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,755.45080	3,644.001	21.62	0.8174	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	13/08/2018	Foreign Exchange Option	14.62	Put			1,200.64000	1,138.594	17.39	0.4894	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			895.74000	968.794	17.39	0.5106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,337.29730	2,250.786	19.38	0.6529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			589.99730	638.787	19.38	0.3471	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,857.31340	1,966.179	14.92	0.7985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			314.61340	288.179	14.92	0.2015	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,416.53990	3,552.370	13.86	0.9725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.83990	24.370	13.86	0.0275	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			904.87660	976.241	17.73	0.4932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,362.17660	1,298.241	17.73	0.5068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,789.64440	1,897.431	15.20	0.7802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			356.94440	329.431	15.20	0.2198	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,566.09160	1,496.094	18.10	0.5441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			818.79160	884.094	18.10	0.4559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			901.72910	972.881	17.74	0.4919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,369.02910	1,304.881	17.74	0.5081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			898.59470	969.535	17.76	0.4906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,375.89470	1,311.535	17.76	0.5094	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,375.36430	1,315.877	17.78	0.4858	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,034.36430	1,110.677	17.78	0.5142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,033.87070	1,108.776	18.04	0.4988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,526.17070	1,464.976	18.04	0.5012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,030.75820	1,105.468	18.05	0.4976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,533.05820	1,471.668	18.05	0.5024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,036.99490	1,112.088	18.03	0.4999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,519.29490	1,458.288	18.03	0.5001	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,539.37680	1,482.365	18.04	0.4827	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,162.17680	1,241.765	18.04	0.5173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,163.21350	1,241.637	18.26	0.5042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,687.21350	1,628.837	18.26	0.4958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,160.12430	1,238.373	18.27	0.5031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,694.12430	1,635.573	18.27	0.4969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,166.30560	1,244.904	18.25	0.5052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,680.30560	1,622.104	18.25	0.4948	0.00	0	0
Total \$ / R Option												48,137,211.80	114,519	1,646,917
Total \$ / R												2,148,657,706.80	267,545	2,596,718
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.72290		13.59550			0.0000	13,722.90	1	409
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.92710		13.79800			0.0000	0.00	0	62
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		14.12990		13.99800			0.0000	0.00	0	4
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		14.32740		14.19310			0.0000	0.00	0	182
Total \$ / R MAXI Future												13,722.90	1	657
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call		7,085.31040	8,680.565	20.53	0.1437	0.00	0	0
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put		162,535.31040	151,390.565	20.53	0.8563	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	18/09/2017	Foreign Exchange Option	15.16	Call			7,003.18490	8,582.769	20.55	0.1423	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			163,453.18490	152,292.769	20.55	0.8577	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			7,168.29960	8,779.499	20.51	0.1452	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			161,618.29960	150,489.499	20.51	0.8548	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			62,290.20340	69,479.310	16.48	0.5682	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			57,490.20340	51,769.310	16.48	0.4318	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			61,870.86620	69,023.860	16.50	0.5656	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			58,070.86620	52,313.860	16.50	0.4344	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			62,712.27920	69,937.211	16.46	0.5709	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			56,912.27920	51,227.211	16.46	0.4291	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			88,582.68010	96,780.843	16.18	0.6127	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			60,782.68010	55,790.843	16.18	0.3873	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			88,130.01090	96,298.252	16.20	0.6106	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			61,330.01090	56,308.252	16.20	0.3894	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			89,037.70710	97,265.817	16.17	0.6149	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			60,237.70710	55,275.817	16.17	0.3851	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			102,066.21930	110,484.778	16.37	0.6013	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			75,756.21930	70,744.778	16.37	0.3987	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			101,637.39210	110,029.595	16.38	0.5995	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			76,327.39210	71,289.595	16.38	0.4005	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			102,497.55750	110,941.420	16.35	0.6031	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			75,187.55750	70,201.420	16.35	0.3969	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												13,722.90	1	657
£ / R	On	31/07/2017	Foreign Exchange Future			17.49250	17.35670			0.0000	0.00	0	25	
£ / R	On	18/09/2017	Foreign Exchange Future			17.66490	17.52650			0.0000	14,167,249.80	802	33,819	
£ / R	On	18/12/2017	Foreign Exchange Future			17.97730	17.83690			0.0000	1,797,730.00	100	7,997	
£ / R	On	19/03/2018	Foreign Exchange Future			18.29100	18.14600			0.0000	0.00	0	420	
£ / R	On	18/06/2018	Foreign Exchange Future			18.60010	18.45150			0.0000	0.00	0	3,033	
Total £ / R Future												15,964,979.80	902	45,294
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put		33.00470	21.382	15.50	0.0743	0.00	0	0	
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call		779.70470	903.882	15.50	0.9257	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		169.57540	141.927	16.01	0.2000	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		996.07540	1,106.827	16.01	0.8000	0.00	0	700	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		673.72010	598.518	17.18	0.5258	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		400.22010	463.418	17.18	0.4742	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put		1,186.60340	1,087.179	18.37	0.7049	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		801.66870	719.044	17.50	0.5799	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call		213.10340	252.079	18.37	0.2951	0.00	0	1,200	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		335.16030	390.562	17.52	0.4174	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		808.66030	725.662	17.52	0.5826	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		332.17960	387.206	17.53	0.4146	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		815.67960	732.306	17.53	0.5854	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			338.16870	393.944	17.50	0.4201	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			13.58550	17.630	23.38	0.0183	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,316.68550	7,180.330	23.38	0.9817	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			13.48620	17.506	23.38	0.0182	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,326.58620	7,190.206	23.38	0.9818	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			13.38750	17.383	23.38	0.0181	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,336.48750	7,200.083	23.38	0.9819	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,484.65080	1,596.653	16.50	0.6947	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			558.65080	525.653	16.50	0.3053	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,478.46590	1,590.289	16.51	0.6932	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			562.46590	529.289	16.51	0.3068	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,490.85230	1,603.034	16.50	0.6962	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			554.85230	522.033	16.50	0.3038	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,464.07930	1,568.015	16.84	0.6243	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			912.57930	867.915	16.84	0.3757	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,459.09850	1,562.834	16.84	0.6230	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			917.59850	872.734	16.84	0.3770	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,469.08150	1,573.210	16.83	0.6257	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			907.58150	863.110	16.83	0.3743	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												15,964,979.80	902	47,194
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12027		0.11941			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12260		0.12172			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12500		0.12409			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,107
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.57130	1.120	23.54	0.0031	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,059.47130	3,974.520	23.54	0.9969	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.05730	0.136	23.54	0.0004	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,058.95730	4,973.536	23.54	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			4.58240	7.549	23.54	0.0175	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,063.48240	2,980.949	23.54	0.9825	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			674.12490	718.795	18.11	0.5943	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			502.42490	459.095	18.11	0.4057	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			335.36200	362.816	20.07	0.3539	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,163.66200	1,103.116	20.07	0.6461	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,285.26610	1,357.320	15.98	0.8593	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			113.56610	97.620	15.98	0.1407	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			958.83350	1,006.743	18.02	0.6361	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			550.13350	506.343	18.02	0.3639	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			572.48430	605.997	19.75	0.4375	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,163.78430	1,105.597	19.75	0.5625	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,569.15790	1,641.559	16.10	0.8472	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			160.45790	141.159	16.10	0.1528	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,107
€ / R	On	27/07/2017	Foreign Exchange Future			15.54850		15.35840			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.56240		15.37210			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.66290		15.47080			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.73180		15.53860			0.0000	261,383,857.00	16,615	96,487
€ / R	On	27/09/2017	Foreign Exchange Future			15.76280		15.56930			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.86570		15.67080			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.97520		15.77890			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.04440		15.84770			0.0000	240,666.00	15	22,456
€ / R	On	27/12/2017	Foreign Exchange Future			16.07680		15.87980			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.36390		16.16160			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.67980		16.47300			0.0000	0.00	0	1,001
Total € / R Future												261,624,523.00	16,630	135,053
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			101.92440	56.170	16.24	0.1900	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			360.32440	504.670	16.24	0.8100	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			25.78100	12.345	14.74	0.0537	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			667.88100	844.746	14.74	0.9463	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			226.84110	157.818	14.94	0.2865	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			487.64110	610.718	14.94	0.7135	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.39350	8.965	22.54	0.0167	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,939.79350	3,747.165	22.54	0.9833	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.37050	8.936	22.57	0.0166	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,949.77050	3,757.136	22.57	0.9834	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.41680	8.994	22.50	0.0168	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,929.81680	3,737.194	22.50	0.9832	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			320.47610	241.765	15.04	0.3249	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			579.77610	694.565	15.04	0.6751	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			405.38090	323.203	15.20	0.3497	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			656.18090	768.903	15.20	0.6503	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			469.81550	388.082	15.22	0.3592	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			738.71550	853.282	15.22	0.6408	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,912.36300	2,100.288	14.87	0.9242	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,392.21730	2,227.343	19.14	0.8091	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			171.98340	204.168	19.12	0.1929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,374.28340	2,209.768	19.12	0.8071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			432.01960	502.989	16.74	0.4155	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			23.91900	32.591	23.12	0.0353	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,586.21900	5,398.191	23.12	0.9647	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			170.94560	202.951	19.13	0.1919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,383.24560	2,218.551	19.13	0.8081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			169.91730	201.743	19.14	0.1909	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			64.66300	55.888	14.87	0.0758	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			1,013.43600	893.170	16.51	0.5558	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			471.13600	547.570	16.51	0.4442	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,792.63570	1,979.266	14.64	0.9130	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			74.93570	64.866	14.64	0.0870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,114.31960	988.589	16.74	0.5845	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			536.15910	453.952	15.28	0.3710	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			795.95910	910.751	15.28	0.6290	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,564.38490	1,726.140	14.44	0.8065	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			262.78490	222.240	14.44	0.1935	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,557.23940	1,718.669	14.45	0.8048	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			265.63940	224.769	14.45	0.1952	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,571.54690	1,733.634	14.43	0.8081	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			259.94690	219.734	14.43	0.1919	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,432.17630	1,587.534	14.56	0.7744	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			320.57630	273.634	14.56	0.2256	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,398.63870	1,552.255	14.59	0.7657	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			337.03870	288.355	14.59	0.2343	0.00	0	19,510
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			504.41410	445.434	14.78	0.2795	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,471.36200	1,618.859	14.79	0.7189	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			508.36200	449.058	14.79	0.2811	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,483.48450	1,631.622	14.77	0.7221	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			500.48450	441.822	14.77	0.2779	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,477.41410	1,625.234	14.78	0.7205	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												261,624,523.00	16,630	196,211
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.43400		10.31350			0.0000	0.00	0	23,208
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.57670		10.45450			0.0000	264,417.50	25	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.71880		10.59450			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.85650		10.73070			0.0000	0.00	0	1,500
Total AU\$ / R Future												264,417.50	25	29,189
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,864.93630	1,747.860	19.16	0.9646	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			8.27760	11.638	19.18	0.0348	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,874.77760	1,757.638	19.18	0.9652	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			8.12190	11.420	19.20	0.0342	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,884.62190	1,767.420	19.20	0.9658	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			8.43630	11.860	19.16	0.0354	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,511.15810	1,408.136	17.35	0.8300	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			87.55440	107.101	17.32	0.1732	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,493.05440	1,390.401	17.32	0.8268	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			86.60080	105.961	17.33	0.1716	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,502.10080	1,399.261	17.33	0.8284	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			85.65810	104.836	17.35	0.1700	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			219.73380	193.802	13.77	0.2502	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	19/03/2018	Foreign Exchange Option	10.00	Call			817.39020	915.447	13.77	0.7470	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			222.89020	196.647	13.77	0.2530	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			810.58100	908.325	13.77	0.7442	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			226.08100	199.525	13.77	0.2558	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			824.23380	922.601	13.77	0.7498	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			683.45140	765.653	13.68	0.6276	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			442.75140	399.153	13.68	0.3724	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			678.44640	760.289	13.69	0.6248	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			447.74640	403.789	13.69	0.3752	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			673.47560	754.958	13.70	0.6220	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			452.77560	408.458	13.70	0.3780	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												264,417.50	25	29,189
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.62830		10.56560			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.79580		10.73170			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.96190		10.89520			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			78.75790	91.289	16.77	0.2142	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			803.15790	752.989	16.77	0.7858	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			77.40650	89.754	16.80	0.2111	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			811.80650	761.454	16.80	0.7889	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			80.13320	92.851	16.74	0.2174	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			794.53320	744.551	16.74	0.7826	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			499.46670	541.882	14.24	0.6185	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			307.76670	286.082	14.24	0.3815	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			494.37630	536.534	14.26	0.6146	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			312.67630	290.734	14.26	0.3854	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			504.60230	547.271	14.22	0.6224	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			302.90230	281.471	14.22	0.3776	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			992.69800	1,051.097	13.77	0.7882	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			167.49800	159.197	13.77	0.2118	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			985.39350	1,043.654	13.78	0.7856	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			170.19350	161.754	13.78	0.2144	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,000.03510	1,058.568	13.77	0.7907	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			164.83510	156.668	13.77	0.2093	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,110
CHF / R	On	18/09/2017	Foreign Exchange Future			14.23470		14.12070			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.53230		14.41740			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.83900		14.71900			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 CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			89.27830	107.411	18.66	0.1784	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,358.57830	1,262.711	18.66	0.8216	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			88.21810	106.153	18.68	0.1766	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,367.51810	1,271.453	18.68	0.8234	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			90.35150	108.684	18.64	0.1802	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,349.65150	1,253.984	18.64	0.8198	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			801.78400	875.332	15.66	0.6521	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			414.38400	373.032	15.66	0.3479	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			796.42830	869.735	15.68	0.6495	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			419.02830	377.435	15.68	0.3505	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			807.16850	880.958	15.65	0.6548	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			409.76850	368.658	15.65	0.3452	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,055.93820	1,136.684	15.48	0.6680	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			486.93820	447.684	15.48	0.3320	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,050.58770	1,131.146	15.50	0.6659	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			491.58770	452.146	15.50	0.3341	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,061.30800	1,142.246	15.47	0.6701	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			482.30800	443.246	15.47	0.3299	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			2.00770		1.98780			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.02600		2.00590			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.04380		2.02330			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			139.36170	175.280	18.18	0.2042	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,761.36170	1,598.280	18.18	0.7958	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			127.52530	161.051	18.32	0.1899	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,849.52530	1,684.051	18.32	0.8101	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			152.28280	190.755	18.04	0.2194	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,674.28280	1,513.755	18.04	0.7806	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,050.98160	1,182.877	15.40	0.6464	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			591.98160	522.877	15.40	0.3536	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,161.31590	1,302.091	15.27	0.6842	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			502.31590	442.092	15.27	0.3158	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,105.09300	1,241.460	15.34	0.6654	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			546.09300	481.460	15.34	0.3346	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			592.33310	538.103	15.33	0.3035	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,467.53680	1,612.670	15.34	0.6820	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			634.53680	574.670	15.34	0.3180	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,584.82390	1,741.086	15.31	0.7108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			551.82390	503.086	15.31	0.2892	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,525.33310	1,676.103	15.33	0.6965	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			2.12820		2.10170			0.0000	319,230.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.17150		2.14510			0.0000	0.00	0	0
Total DKK / R Future												319,230.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,516.29560	1,756.849	15.56	0.8945	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			99.29560	74.849	15.56	0.1055	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,429.29310	1,664.513	15.29	0.8840	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			112.29310	82.513	15.29	0.1160	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,604.65640	1,849.936	15.83	0.9040	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			87.65640	67.936	15.83	0.0960	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			335.12600	274.309	14.79	0.2155	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,726.82870	1,937.183	14.63	0.8153	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			275.82870	222.183	14.63	0.1847	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,655.53070	1,862.327	14.71	0.8001	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			304.53070	247.327	14.71	0.1999	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,586.12600	1,789.309	14.79	0.7845	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												319,230.00	150	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.76000		1.74350			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78980		1.77280			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.81830		1.80100			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			80.91800	99.771	20.34	0.1324	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,145.91800	1,999.771	20.34	0.8676	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			72.76390	90.853	20.47	0.1220	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,237.76390	2,090.853	20.47	0.8780	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			88.21960	108.561	20.15	0.1429	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,053.21960	1,908.561	20.15	0.8571	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			781.97790	877.637	16.48	0.5622	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			753.97790	679.637	16.48	0.4378	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			741.35180	832.776	16.61	0.5418	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			813.35180	734.776	16.61	0.4582	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			824.72540	924.655	16.36	0.5828	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			696.72540	626.655	16.36	0.4172	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			600.39930	549.097	15.76	0.3277	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,258.15270	1,376.585	15.87	0.6555	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			648.15270	593.585	15.87	0.3445	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,207.82230	1,322.962	15.98	0.6388	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			697.82230	639.962	15.98	0.3612	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,310.39930	1,432.097	15.76	0.6723	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			0.13010		0.12940			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12960		0.12770			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12930		0.12840			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12750		0.12800			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			1.65240		1.63430			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.68000		1.66170			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.70820		1.68940			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			9.87900		9.86650			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.00880		9.99640			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.13800		10.12400			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			73.33220	77.884	17.49	0.1940	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			786.83220	778.884	17.49	0.8060	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			71.99990	76.497	17.52	0.1910	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			795.49990	787.497	17.52	0.8090	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			74.69040	79.296	17.47	0.1970	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			778.19040	770.296	17.47	0.8030	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			578.25230	592.722	18.40	0.5925	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			381.85230	383.922	18.40	0.4075	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			569.11690	583.476	18.26	0.5896	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			382.71690	384.676	18.26	0.4104	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			559.99960	574.247	18.11	0.5866	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			383.59960	385.447	18.11	0.4134	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,149.60500	1,167.131	23.97	0.6747	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			475.60500	479.131	23.97	0.3253	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,143.13300	1,160.753	23.96	0.6728	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			479.13300	482.753	23.96	0.3272	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,156.09550	1,173.525	23.98	0.6766	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			472.09550	475.525	23.98	0.3234	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.31350		1.30810			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.32880		1.32300			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.34600		1.33700			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			619.00000	565.000		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			719.00000	665.000		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			519.00000	465.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			230.00000	288.000		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			130.00000	188.000		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			30.00000	88.000		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			270.00000	360.000		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			170.00000	260.000		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			370.00000	460.000		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			1.28730		1.28910			0.0000	0.00	0	4,729
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.29080		1.29270			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.29450		1.29630			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,729
Total QUANTO £ / \$									0.00	0	4,729
QUANTO € On 18/09/2017 Foreign Exchange Future			1.14640		1.14290			0.0000	22,928.00	20	62
QUANTO € On 18/12/2017 Foreign Exchange Future			1.15200		1.14850			0.0000	0.00	0	0
QUANTO € On 19/03/2018 Foreign Exchange Future			1.15810		1.15460			0.0000	0.00	0	0
Total QUANTO € / \$ Future									22,928.00	20	62
Total QUANTO € / \$									22,928.00	20	62

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	18/09/2017	Foreign Exchange Future			23,750.86000		23,506.08000			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			9.91600		9.81880			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			340.14430	404.499	14.69	0.6764	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			171.34430	138.499	14.69	0.3236	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			351.58900	417.110	14.65	0.6884	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			162.78900	131.110	14.65	0.3116	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			345.83440	410.772	14.67	0.6824	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			167.03440	134.772	14.67	0.3176	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			3.71420		3.69160			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.64240		3.61950			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			179.62680	197.854	14.89	0.7676	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			38.02680	33.654	14.89	0.2324	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			172.36260	190.308	14.86	0.7545	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			40.76260	36.108	14.86	0.2455	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			187.03200	205.531	14.92	0.7803	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			35.43200	31.331	14.92	0.2197	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			229.37640	247.296	15.16	0.6311	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			129.87640	124.896	15.16	0.3689	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			223.74350	241.439	15.16	0.6226	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			134.24350	129.039	15.16	0.3774	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			235.09870	253.241	15.17	0.6396	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			125.59870	120.841	15.17	0.3604	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			1.49230		1.46490			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.46870		1.44200			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.45160		1.42550			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									2,378,730,296.20	170,754	1,176,347
Total Options									48,137,211.80	114,519	1,709,975
Grand Total:									2,426,867,508.00	285,273	2,886,322