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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/07/2017 Foreign Exchange Future			13.23340		13.26990			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.23340		13.27460			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.23100		13.27700			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.23320		13.27940			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.23760		13.28410			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.24630		13.29320			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.25080		13.29770			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.25990		13.30680			0.0000	0.00	0	8,334
\$ / R On 04/08/2017 Foreign Exchange Future			13.26890		13.31590			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.28470		13.33170			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.29820		13.34530			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.32500		13.37240			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.32940		13.37690			0.0000	4,132,114.00	310	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.36950		13.41730			0.0000	1,180,901,196.00	88,328	814,197
\$ / R On 27/09/2017 Foreign Exchange Future			13.38970		13.43700			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.39200		13.43920			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.39420		13.44140			0.0000	0.00	0	730
\$ / R On 23/10/2017 Foreign Exchange Future			13.44770		13.49400			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.45650		13.50280			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.49360		13.54020			0.0000	0.00	0	70
\$ / R On 28/11/2017 Foreign Exchange Future			13.52650		13.57320			0.0000	0.00	0	915

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 Future			13.57020		13.61720			0.0000	8,589,936.60	633	120,576
\$ / R	On	22/12/2017	Foreign Exchange Future			13.57900		13.62600			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.58990		13.63700			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.60300		13.65020			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.61840		13.66560			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.66590		13.71330			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.66800		13.71550			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.69370		13.74140			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.69800		13.74570			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.76660		13.81470			0.0000	8,273,726.60	601	21,263
\$ / R	On	25/04/2018	Foreign Exchange Future			13.84550		13.89380			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.87890		13.92710			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.88730		13.93540			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.95830		14.00610			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.07720		14.12480			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.15280		14.20040			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.27600		14.32350			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.34290		14.39050			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.47470		14.52220			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.54610		14.59350			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>1,201,896,973.20</b>	<b>89,872</b>	<b>990,978</b>
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			160.05170	117.692	21.69	0.7355	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			30.15170	24.292	21.69	0.2645	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			13.63200	7.706	21.96	0.0594	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			459.03200	494.306	21.96	0.9406	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			779.11530	732.632	22.09	0.9865	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			2.11530	1.632	22.09	0.0135	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			381.70880	339.358	18.70	0.8440	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			22.30880	26.158	18.70	0.1560	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			327.64550	286.830	17.60	0.7606	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			43.54550	49.230	17.60	0.2394	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			156.48690	122.846	16.49	0.4896	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			122.38690	135.246	16.49	0.5104	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1.43600	0.953	25.42	0.0060	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,277.33600	1,323.354	25.42	0.9940	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			454.84950	411.850	18.27	0.8670	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			20.74950	24.250	18.27	0.1330	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			6.92400	4.804	21.35	0.0251	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,013.72400	1,058.504	21.35	0.9749	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			211.38810	178.594	16.14	0.5534	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			118.18810	132.294	16.14	0.4466	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.22950	0.160	34.83	0.0007	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,232.52950	3,279.360	34.83	0.9993	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			103.11510	84.134	17.44	0.2986	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			305.41510	333.334	17.44	0.7014	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	31/07/2017	Foreign Exchange Option	13.72	Call			74.33300	59.920	18.12	0.2039	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			487.53300	520.020	18.12	0.7961	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			227.33240	198.435	16.42	0.4849	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			211.43240	229.535	16.42	0.5151	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			539.20440	568.116	18.10	0.7419	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			120.90440	102.816	18.10	0.2581	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			273.33410	244.187	16.36	0.4795	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			278.03410	295.987	16.36	0.5205	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			267.03070	242.241	16.78	0.4260	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			394.63070	417.241	16.78	0.5740	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			3.47400	2.952	26.25	0.0074	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,471.07400	3,517.952	26.25	0.9926	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			547.88790	510.984	15.47	0.6951	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			140.98790	151.584	15.47	0.3049	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,168.57400	1,206.295	19.42	0.8183	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			112.05910	102.265	19.50	0.1763	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,194.75910	1,232.765	19.50	0.8237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			105.99840	96.662	19.64	0.1676	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			956.28230	991.309	18.75	0.7666	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			148.44360	136.025	18.83	0.2266	20,403.83	150	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			981.14360	1,016.526	18.83	0.7734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			137.14150	125.517	19.02	0.2112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,039.84150	1,076.017	19.02	0.7888	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			135.60150	124.089	19.05	0.2091	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			733.51770	765.033	17.98	0.6928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			197.10680	181.675	18.16	0.2900	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			779.80680	812.175	18.16	0.7100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			157.11020	144.094	18.70	0.2381	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			939.81020	974.594	18.70	0.7619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			153.58230	140.809	18.75	0.2334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			629.43110	658.806	17.57	0.6492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			243.97150	225.706	17.60	0.3475	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			636.67150	666.206	17.60	0.6525	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call			0.00000	203.626	17.87	0.3191	203,626.20	1,000	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put			0.00000	734.126	17.87	0.6809	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			210.81770	194.533	17.98	0.3072	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			558.78820	586.502	17.28	0.6152	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			260.99930	241.757	17.43	0.3675	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			593.69930	622.257	17.43	0.6325	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			258.08270	239.006	17.46	0.3641	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			600.78270	629.506	17.46	0.6359	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			246.73110	228.306	17.57	0.3508	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			428.07290	452.168	16.70	0.5398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			298.65550	277.350	17.08	0.4102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			511.35550	537.850	17.08	0.5898	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			292.03080	271.078	17.14	0.4028	271,077.50	1,000	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			524.73080	551.578	17.14	0.5972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			276.08820	256.002	17.28	0.3848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			368.59730	390.752	16.41	0.4989	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			365.11670	340.449	16.55	0.4804	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			397.81670	420.949	16.55	0.5196	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			353.14860	329.060	16.64	0.4682	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			415.84860	439.560	16.64	0.5318	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			345.37290	321.668	16.70	0.4602	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			266.36370	283.856	15.96	0.4126	283,855.90	1,000	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			457.54170	428.151	16.06	0.5655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			290.24170	308.651	16.06	0.4345	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			432.55260	404.074	16.16	0.5438	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			315.25260	334.574	16.16	0.4562	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			385.89730	360.252	16.41	0.5011	180,125.90	500	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			234.86570	251.076	15.82	0.3819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			516.52520	485.120	15.84	0.6137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			239.22520	255.620	15.84	0.3863	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			510.93340	479.711	15.86	0.6093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			243.63340	260.211	15.86	0.3907	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			483.66370	453.356	15.96	0.5874	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			117.07240	127.465	15.15	0.2410	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			664.74730	629.038	15.35	0.7178	251,615.12	400	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			147.44730	159.538	15.35	0.2822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			599.72100	565.776	15.56	0.6750	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			182.42100	196.276	15.56	0.3250	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			522.16570	490.576	15.82	0.6181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			61.91120	68.459	14.78	0.1514	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			888.21550	847.506	14.84	0.8326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			70.91550	78.006	14.84	0.1674	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			770.86820	732.642	15.05	0.7788	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			103.56820	113.142	15.05	0.2212	113,142.10	1,000	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			734.37240	696.965	15.15	0.7590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			24.44760	28.172	14.44	0.0743	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,182.60410	1,138.609	14.45	0.9237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			25.30410	29.109	14.45	0.0763	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			971.07430	929.299	14.72	0.8638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			53.77430	59.799	14.72	0.1362	8,969.91	150	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			929.21120	887.959	14.78	0.8486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,428.14440	1,380.989	14.16	0.9650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			10.84440	11.488	14.16	0.0350	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,237.80340	1,193.335	14.38	0.9353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			20.50340	23.835	14.38	0.0647	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,191.74760	1,147.672	14.44	0.9257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,582.70000	986,630.500	24.32	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,966.24070	4,013.511	24.32	0.9932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			3.49940	2.961	24.32	0.0067	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	17.39	Put		3,976.19940	4,023.461	24.32	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.24450	1.024	24.32	0.0025	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,583.94450	4,631.524	24.32	0.9975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.32	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,588.26730	3,635.344	23.85	0.9893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		5.36970	4.669	23.89	0.0104	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,618.06970	3,665.169	23.89	0.9896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		3.58260	3.063	24.32	0.0069	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,956.28260	4,003.563	24.32	0.9931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		3.54070	3.011	24.32	0.0068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,994.33230	3,040.751	23.03	0.9784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		10.27160	9.032	23.17	0.0192	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,092.97160	3,139.532	23.17	0.9808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		7.09790	6.202	23.58	0.0135	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,389.79790	3,436.702	23.58	0.9865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		5.56730	4.844	23.85	0.0107	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put		1,408.71500	1,448.318	20.12	0.8620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		62.68840	56.480	20.61	0.1040	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,645.38840	1,686.980	20.61	0.8960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		19.00880	17.091	22.49	0.0347	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,601.70880	2,647.591	22.49	0.9653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		11.63230	10.251	23.03	0.0216	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,238.69840	1,277.162	19.64	0.8324	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		90.84010	82.674	20.02	0.1456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,363.54010	1,403.174	20.02	0.8544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		87.91010	79.765	20.08	0.1411	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,390.61010	1,430.265	20.08	0.8589	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		86.01500	77.818	20.12	0.1380	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,048.30150	1,084.589	19.05	0.7909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		115.87400	105.795	19.42	0.1817	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		378.94900	357.320	16.76	0.4725	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		441.94900	467.620	16.76	0.5275	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		6.46330	5.615	23.31	0.0118	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,699.46330	3,745.915	23.31	0.9882	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		533.30940	505.623	16.04	0.6000	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		274.10940	293.623	16.04	0.4000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		629.40580	599.121	15.74	0.6649	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		208.00580	224.921	15.74	0.3351	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		150.12940	143.731	19.87	0.1932	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,466.12940	1,506.031	19.87	0.8068	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		482.12900	463.824	16.75	0.5037	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		479.32900	507.324	16.75	0.4963	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		288.28590	276.969	18.20	0.3346	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		885.48590	920.469	18.20	0.6654	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		16.57560	14.907	23.65	0.0241	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,963.77560	4,008.407	23.65	0.9759	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	27/10/2017	Foreign Exchange Option	12.92	Call			788.64570	760.454	15.57	0.7008	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			205.84570	223.954	15.57	0.2992	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			366.53720	353.975	17.74	0.3850	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			806.33720	840.375	17.74	0.6150	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			582.33360	563.617	16.61	0.5280	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			509.13360	537.117	16.61	0.4720	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			36.60500	35.278	24.77	0.0441	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,203.40500	4,248.778	24.77	0.9559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,675.21230	1,632.384	14.87	0.9042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			58.01230	62.184	14.87	0.0958	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,484.94080	1,443.699	14.53	0.8755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			77.74080	83.499	14.53	0.1245	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			64.77650	65.197	23.98	0.0727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,737.57650	3,784.997	23.98	0.9273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			64.51380	64.944	24.01	0.0724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,747.31380	3,794.744	24.01	0.9276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,907.68300	1,863.846	15.31	0.9306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			40.48300	43.646	15.31	0.0694	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			68.07380	68.359	23.71	0.0763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,620.87380	3,668.160	23.71	0.9237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			67.22490	67.547	23.78	0.0754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,650.02490	3,697.347	23.78	0.9246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			41.26080	40.031	24.69	0.0466	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,484.06080	4,529.831	24.69	0.9534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			89.99950	89.337	22.31	0.1005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,022.79950	3,069.137	22.31	0.8995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			79.31760	79.128	22.92	0.0888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,282.11760	3,328.928	22.92	0.9112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			64.25150	64.694	24.03	0.0721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,757.05150	3,804.494	24.03	0.9279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			168.86220	165.194	20.41	0.1781	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,051.66220	2,094.994	20.41	0.8219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			122.52420	120.210	21.23	0.1336	17,911.26	149	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,505.32420	2,550.010	21.23	0.8664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			66.11940	66.485	23.87	0.0742	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,688.91940	3,736.285	23.87	0.9258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			235.87490	230.151	19.60	0.2382	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,618.67490	1,659.951	19.60	0.7618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			218.94140	213.742	19.78	0.2234	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,711.74140	1,753.542	19.78	0.7766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			69.23090	69.469	23.62	0.0776	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,582.03090	3,629.269	23.62	0.9224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			403.07100	392.317	17.93	0.3769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			965.87100	1,002.117	17.93	0.6231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			325.68950	317.644	18.60	0.3154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,208.48950	1,247.444	18.60	0.6846	0.00	0	2,055

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	16.24	Call		105.63100	103.784	21.62	0.1167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,728.43100	2,773.584	21.62	0.8833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		455.47920	443.031	17.56	0.4160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		838.27920	872.831	17.56	0.5840	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		428.42080	416.848	17.74	0.3960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		901.22080	936.648	17.74	0.6040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		217.46850	212.317	19.80	0.2221	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,720.26850	1,762.117	19.80	0.7779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		559.24000	543.470	16.95	0.4882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		642.04000	673.270	16.95	0.5118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call		522.20000	507.607	17.15	0.4632	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put		705.00000	737.407	17.15	0.5368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		319.35120	311.522	18.66	0.3102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,232.15120	1,271.322	18.66	0.6898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		697.54780	677.103	16.32	0.5734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		460.34780	486.903	16.32	0.4266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		687.99610	667.848	16.36	0.5679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		470.79610	497.648	16.36	0.4321	74,149.52	149	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		411.33740	400.315	17.87	0.3832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		944.13740	980.115	17.87	0.6168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		773.03640	750.318	16.04	0.6154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		385.83640	410.118	16.04	0.3846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call		762.56920	740.162	16.08	0.6097	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put		395.36920	419.962	16.08	0.3903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		484.33650	470.958	17.37	0.4368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		777.13650	810.758	17.37	0.5632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		816.14940	792.177	15.89	0.6380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		348.94940	371.977	15.89	0.3620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		799.74680	776.245	15.95	0.6295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		362.54680	386.045	15.95	0.3705	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		642.01630	623.307	16.55	0.5407	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		524.81630	553.107	16.55	0.4593	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		902.48930	876.102	15.61	0.6805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		285.28930	305.902	15.61	0.3195	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		844.12650	819.356	15.80	0.6522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		326.92650	349.156	15.80	0.3478	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		712.09480	691.208	16.27	0.5818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		444.89480	471.008	16.27	0.4182	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,326.96980	1,290.254	14.77	0.8357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		109.76980	120.054	14.77	0.1643	17,888.02	149	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,248.65360	1,213.377	14.89	0.8126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		131.45360	143.177	14.89	0.1874	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		783.62500	760.596	16.01	0.6210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		376.42500	400.396	16.01	0.3790	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,136.41150	1,103.420	15.08	0.7756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		169.21150	183.220	15.08	0.2244	0.00	0	1,819

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	13.12	Call		832.84130	808.389	15.84	0.6465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		335.64130	358.189	15.84	0.3535	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		46.02580	44.692	24.69	0.0507	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,440.02580	4,485.692	24.69	0.9493	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		654.56940	635.827	16.56	0.5430	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		528.56940	556.827	16.56	0.4570	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		607.79190	591.135	16.77	0.5097	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		610.79190	641.235	16.77	0.4903	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		716.25930	696.431	16.33	0.5675	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		496.05930	523.431	16.33	0.4325	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		320.57070	314.007	18.91	0.2947	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,414.97070	1,455.607	18.91	0.7053	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		298.72410	292.827	19.15	0.2771	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,513.12410	1,554.426	19.15	0.7229	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		852.60600	829.413	15.90	0.6313	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		387.00600	411.013	15.90	0.3687	0.00	0	2,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		863.04600	841.444	16.05	0.6129	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		449.74600	475.544	16.05	0.3871	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		240.70110	236.664	19.97	0.2180	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		2,045.20110	2,088.664	19.97	0.7820	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		945.78410	921.965	15.79	0.6506	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		380.28410	403.965	15.79	0.3494	0.00	0	2,723
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		537.37390	526.087	17.63	0.4205	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		995.97390	1,032.387	17.63	0.5795	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		548.45500	536.985	17.59	0.4258	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		982.75500	1,018.985	17.59	0.5742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,016.93070	994.719	15.89	0.6395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		452.23070	478.119	15.89	0.3605	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		990.75150	969.229	15.97	0.6283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		476.05150	502.629	15.97	0.3717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		950.19340	929.741	16.11	0.6105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,838.45930	3,887.462	23.01	0.8791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,501.41850	1,467.775	14.96	0.8004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		186.71850	201.175	14.96	0.1996	0.00	0	36,150
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,160.17570	1,133.166	15.49	0.6956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		345.47570	366.566	15.49	0.3044	0.00	0	48,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,819.29740	3,868.279	22.97	0.8784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,117.34620	1,091.804	15.58	0.6801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		372.64620	395.203	15.58	0.3199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		143.57610	144.469	22.99	0.1213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,828.87610	3,877.869	22.99	0.8787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		143.15930	144.062	23.01	0.1209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		2,008.79160	2,052.416	19.60	0.7427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		285.81720	282.300	19.94	0.2312	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		2,221.11720	2,265.700	19.94	0.7688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		253.16710	250.456	20.29	0.2080	0.00	0	750



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,438.46710	2,483.856	20.29	0.7920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			143.99740	144.879	22.97	0.1216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,527.85680	1,569.385	18.70	0.6698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			392.84990	387.275	19.05	0.3039	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,688.14990	1,730.675	19.05	0.6961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			330.03980	325.389	19.54	0.2618	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,975.33980	2,018.789	19.54	0.7382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			323.49160	319.016	19.60	0.2573	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			515.49340	543.142	16.11	0.3895	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			719.79520	705.511	17.01	0.4986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			815.09520	848.911	17.01	0.5014	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			625.10760	613.339	17.46	0.4471	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			990.40760	1,026.739	17.46	0.5529	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			432.55680	425.985	18.70	0.3302	0.00	0	8,395
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			337.33720	334.586	19.78	0.2514	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,253.53720	2,299.086	19.78	0.7486	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			486.11210	480.546	18.65	0.3436	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,592.31210	1,635.046	18.65	0.6564	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			676.95490	667.621	17.65	0.4406	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,149.85490	1,188.721	17.65	0.5594	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			717.47780	707.273	17.47	0.4590	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,082.07780	1,119.973	17.47	0.5410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,054.26500	1,038.323	16.39	0.5890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			688.16500	720.023	16.39	0.4110	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			565.65530	560.610	18.55	0.3619	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,669.55530	1,712.310	18.55	0.6381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			341.26010	340.191	20.19	0.2346	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,715.16010	2,761.891	20.19	0.7654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			227.91680	229.990	22.27	0.1600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,911.81680	3,961.690	22.27	0.8400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,368.09330	1,343.301	15.59	0.6993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			411.99330	435.001	15.59	0.3007	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			227.34380	229.426	22.29	0.1596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,921.24380	3,971.126	22.29	0.8404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			226.77020	228.865	22.31	0.1592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,930.67020	3,980.565	22.31	0.8408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			558.88810	553.978	18.60	0.3583	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,692.78810	1,735.678	18.60	0.6417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,024.41590	2,977.124	13.20	0.9734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.31590	18.824	13.20	0.0266	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,424.19780	1,398.258	15.50	0.7159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			378.09780	399.958	15.50	0.2841	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,399.04810	1,373.619	15.54	0.7086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			392.94810	415.318	15.54	0.2914	0.00	0	760
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			819.89870	812.705	17.84	0.4559	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,315.09870	1,355.505	17.84	0.5441	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	14.87	Call			826.85050	822.422	18.24	0.4403	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,496.45050	1,539.622	18.24	0.5597	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			540.31570	540.392	19.86	0.3082	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,479.91570	2,527.592	19.86	0.6918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			832.68690	828.107	18.22	0.4428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,482.28690	1,525.307	18.22	0.5572	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			829.76250	825.258	18.23	0.4415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,489.36250	1,532.458	18.23	0.5585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,730.12680	1,706.089	15.58	0.7438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			379.72680	403.289	15.58	0.2562	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,660.24430	1,637.612	15.70	0.7262	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			419.84430	444.812	15.70	0.2738	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			753.30030	750.285	18.60	0.4081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,692.90030	1,737.485	18.60	0.5919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,223.92330	3,176.501	12.77	0.9703	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			23.52330	23.701	12.77	0.0297	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			959.84580	957.205	18.30	0.4666	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,496.34580	1,541.205	18.30	0.5334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			959.89250	959.097	18.59	0.4530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,659.39250	1,706.197	18.59	0.5470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			965.73200	964.805	18.57	0.4551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,645.23200	1,691.905	18.57	0.5449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			962.80670	961.946	18.58	0.4541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,652.30670	1,699.046	18.58	0.5459	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,088.80240	1,089.656	18.60	0.4748	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,666.60240	1,714.956	18.60	0.5252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,089.39680	1,092.488	18.84	0.4630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,825.89680	1,876.388	18.84	0.5370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,095.21160	1,098.206	18.82	0.4649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,811.71160	1,862.106	18.82	0.5351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,092.29920	1,095.342	18.83	0.4640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,818.79920	1,869.242	18.83	0.5360	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,442,765.25</b>	<b>5,647</b>	<b>1,654,846</b>
<b>Total \$ / R</b>												<b>1,203,339,738.45</b>	<b>95,519</b>	<b>2,645,824</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.36950		13.41730			0.0000	26,739.00	2	407
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.57020		13.61720			0.0000	0.00	0	72
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.76660		13.81470			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.95830		14.00610			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>26,739.00</b>	<b>2</b>	<b>665</b>
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,286.24730	4,757.194	20.87	0.0891	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			177,556.24730	181,807.194	20.87	0.9109	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,222.34560	4,699.443	20.89	0.0882	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			178,492.34560	182,749.443	20.89	0.9118	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	5,159.33340	4,642.326	20.91	0.0872	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange	Option	15.16	Put	179,429.33340	183,692.326	20.91	0.9128	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.74	Call	54,411.65040	52,882.584	17.03	0.4781	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.74	Put	66,691.65040	69,862.584	17.03	0.5219	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.75	Call	54,039.95050	52,522.697	17.05	0.4756	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.75	Put	67,319.95050	70,502.697	17.05	0.5244	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.76	Call	53,670.81450	52,165.304	17.07	0.4731	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.76	Put	67,950.81450	71,145.304	17.07	0.5269	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.71	Call	79,936.88490	78,306.199	16.68	0.5393	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.71	Put	69,466.88490	72,646.199	16.68	0.4607	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.72	Call	79,519.76400	77,900.488	16.70	0.5373	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.72	Put	70,049.76400	73,240.488	16.70	0.4627	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.73	Call	79,104.42170	77,496.959	16.71	0.5352	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.73	Put	70,634.42170	73,836.959	16.71	0.4648	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.92	Call	93,465.69600	92,173.668	16.83	0.5391	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.92	Put	84,855.69600	88,343.668	16.83	0.4609	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.93	Call	93,066.87300	91,784.737	16.85	0.5374	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.93	Put	85,456.87300	88,954.737	16.85	0.4626	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.94	Call	92,669.38230	91,397.632	16.86	0.5356	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.94	Put	86,059.38230	89,567.632	16.86	0.4644	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>26,739.00</b>	<b>2</b>	<b>665</b>
£ / R	On	31/07/2017	Foreign Exchange	Future	17.11030		17.15520		0.0000		0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange	Future	17.27770		17.32380		0.0000		38,788,436.50	2,245	35,384
£ / R	On	18/12/2017	Foreign Exchange	Future	17.58470		17.63010		0.0000		0.00	0	7,997
£ / R	On	19/03/2018	Foreign Exchange	Future	17.88840		17.93490		0.0000		0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange	Future	18.18700		18.23370		0.0000		0.00	0	3,033
<b>Total £ / R Future</b>											<b>38,788,436.50</b>	<b>2,245</b>	<b>46,859</b>
£ / R	On	31/07/2017	Foreign Exchange	Option	16.61	Call	607.60510	569.475	16.15	0.8011	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange	Option	16.61	Put	62.40510	69.175	16.15	0.1989	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.00	Call	268.65810	250.502	17.79	0.3088	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.00	Put	944.85810	972.802	17.79	0.6912	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.01	Call	266.16920	248.116	17.80	0.3064	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.01	Put	952.36920	980.416	17.80	0.6936	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.50	Call	167.53730	154.547	18.61	0.2068	77,273.60	500	700
£ / R	On	18/09/2017	Foreign Exchange	Option	17.99	Put	937.37190	965.210	17.77	0.6889	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	18.50	Put	1,343.73730	1,376.847	18.61	0.7932	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	16.70	Call	846.70940	812.915	16.14	0.7007	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange	Option	16.70	Put	222.90940	235.215	16.14	0.2993	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.80	Call	323.32230	303.006	17.46	0.3591	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.80	Put	799.52230	825.306	17.46	0.6409	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.99	Call	271.17190	252.910	17.77	0.3111	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange	Option	25.16	Call	9.68730	9.942	23.12	0.0113	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	25.16	Put			7,539.58730	7,585.242	23.12	0.9887	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			9.83690	10.093	23.12	0.0115	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,519.73690	7,565.393	23.12	0.9885	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			9.76180	10.017	23.12	0.0114	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,529.66180	7,575.317	23.12	0.9886	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,360.34240	1,338.117	16.64	0.6369	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			635.44240	659.717	16.64	0.3631	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,354.79960	1,332.644	16.64	0.6352	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			639.89960	664.244	16.64	0.3648	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,349.27450	1,327.189	16.65	0.6336	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			644.37450	668.789	16.65	0.3664	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,352.72940	1,336.462	17.04	0.5723	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,009.02940	1,039.462	17.04	0.4277	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,348.01640	1,331.818	17.04	0.5710	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,014.31640	1,044.818	17.04	0.4290	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,343.31760	1,327.195	17.05	0.5697	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,019.61760	1,050.195	17.05	0.4303	0.00	0	0
<b>Total £ / R Option</b>												<b>77,273.60</b>	<b>500</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>38,865,710.10</b>	<b>2,745</b>	<b>48,259</b>
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11856		0.11897			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12086		0.12127			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12321		0.12364			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	0.15	Call			4.23970	4.548	23.59	0.0114	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,106.83970	3,148.748	23.59	0.9886	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.52570	0.599	23.59	0.0018	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,103.12570	4,144.799	23.59	0.9982	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.05260	0.064	23.59	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,102.65260	5,144.264	23.59	0.9998	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			322.28190	316.622	20.61	0.3193	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,194.98190	1,230.622	20.61	0.6807	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,245.98310	1,218.312	16.45	0.8222	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			118.68310	132.312	16.45	0.1778	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			647.69860	631.897	18.61	0.5476	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			520.39860	545.897	18.61	0.4524	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,526.76680	1,499.806	16.46	0.8166	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			162.56680	178.706	16.46	0.1834	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			927.86500	909.943	18.44	0.5985	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			563.66500	588.843	18.44	0.4015	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			552.68030	541.979	20.12	0.4053	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,188.48030	1,220.879	20.12	0.5947	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 ¥ / 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			15.16260		15.19010			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.17610		15.20360			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.27330		15.30140			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.34000		15.36880			0.0000	23,178,740.00	1,511	95,417
€ / R	On	27/09/2017	Foreign Exchange Future			15.37100		15.39910			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.47300		15.49980			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.57950		15.60670			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.64620		15.67420			0.0000	18,008,776.20	1,151	23,321
€ / R	On	27/12/2017	Foreign Exchange Future			15.67780		15.70570			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.95470		15.98430			0.0000	13,433,857.40	842	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.26050		16.28980			0.0000	0.00	0	1,001
<b>Total € / R Future</b>												<b>54,621,373.60</b>	<b>3,504</b>	<b>134,848</b>
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			244.38190	224.945	16.24	0.5580	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			154.28190	162.345	16.24	0.4420	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			522.18880	497.090	15.07	0.8182	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			48.58880	50.990	15.07	0.1818	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			387.25410	370.100	15.47	0.5408	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			295.85410	306.800	15.47	0.4592	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.38060	7.170	24.44	0.0132	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,098.58060	4,127.170	24.44	0.9868	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.36260	7.152	24.47	0.0132	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,108.56260	4,137.152	24.47	0.9868	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.34470	7.133	24.51	0.0131	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,118.54470	4,147.133	24.51	0.9869	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			481.80290	468.150	15.65	0.5364	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			392.70290	407.150	15.65	0.4636	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			561.66930	550.780	15.78	0.5330	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			481.86930	497.780	15.78	0.4670	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			646.22030	636.347	15.77	0.5377	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			549.52030	566.847	15.77	0.4623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			146.00040	143.559	19.49	0.1468	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,521.80040	2,547.359	19.49	0.8532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			411.86230	406.916	17.10	0.3607	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,127.66230	1,150.716	17.10	0.6393	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			377.09710	372.576	17.33	0.3354	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,232.89710	1,256.376	17.33	0.6646	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,748.14280	1,726.282	14.25	0.8912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			73.94280	80.082	14.25	0.1088	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,631.47790	1,610.953	14.10	0.8740	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			87.27790	94.753	14.10	0.1260	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			145.10240	142.669	19.51	0.1460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,530.90240	2,556.469	19.51	0.8540	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			144.21050	141.786	19.52	0.1452	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,540.01050	2,565.586	19.52	0.8548	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			17.17640	15.109	22.20	0.0190	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,752.97640	5,778.909	22.20	0.9810	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			705.29320	696.154	15.80	0.5351	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			619.59320	638.354	15.80	0.4649	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			305.63310	322.257	14.76	0.2580	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			308.83310	325.543	14.77	0.2599	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,426.35880	1,413.545	14.78	0.7382	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			312.05880	328.845	14.78	0.2618	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,308.06180	1,296.651	14.90	0.7040	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			373.76180	391.951	14.90	0.2960	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,439.93310	1,426.957	14.76	0.7420	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,276.45240	1,265.418	14.93	0.6943	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			392.15240	410.718	14.93	0.3057	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,433.13310	1,420.243	14.77	0.7401	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,362.35550	1,360.665	15.25	0.6551	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			572.55550	600.165	15.25	0.3449	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,356.98860	1,355.357	15.26	0.6534	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			577.18860	604.857	15.26	0.3466	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,368.08130	1,365.987	15.24	0.6568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			568.28130	595.487	15.24	0.3432	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>61,158</b>
<b>Total € / R</b>												<b>54,621,373.60</b>	<b>3,504</b>	<b>196,006</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.28060		10.29020			0.0000	4,626,270.00	450	23,928
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.42250		10.43100			0.0000	260,562.50	25	4,506
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.56200		10.57030			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.69690		10.70450			0.0000	0.00	0	1,500
<b>Total AU\$ / R Future</b>												<b>4,886,832.50</b>	<b>475</b>	<b>29,934</b>
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,907.06900	1,916.312	19.40	0.9777	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.55100	7.179	19.36	0.0231	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,887.35100	1,896.579	19.36	0.9769	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.40860	7.044	19.38	0.0227	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,897.20860	1,906.444	19.38	0.9773	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			7.26900	6.912	19.40	0.0223	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,521.40720	1,530.618	17.52	0.8578	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			81.49780	82.221	17.54	0.1408	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,530.49780	1,539.721	17.54	0.8592	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			83.32730	84.028	17.50	0.1436	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,512.32730	1,521.528	17.50	0.8564	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			82.40720	83.118	17.52	0.1422	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			800.60040	795.967	13.64	0.7060	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	Put			230.30040	233.967	13.64	0.2940	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			794.19840	789.615	13.65	0.7029	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			233.89840	237.615	13.65	0.2971	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			807.38660	802.701	13.64	0.7091	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			227.08660	230.701	13.64	0.2909	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			455.54650	462.204	13.73	0.4154	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			665.08600	664.190	13.74	0.5818	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			460.58600	467.290	13.74	0.4182	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			660.15540	659.310	13.75	0.5789	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			465.65540	472.410	13.75	0.4211	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			670.04650	669.104	13.73	0.5846	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>4,886,832.50</b>	<b>475</b>	<b>29,934</b>
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49930		10.46990			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.66570		10.63520			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.82690		10.79650			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	11.28	Call			63.01120	63.854	16.64	0.1659	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			873.11120	844.554	16.64	0.8341	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			61.90100	62.710	16.67	0.1633	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			882.00100	853.410	16.67	0.8367	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			60.81090	61.587	16.70	0.1607	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			890.91090	862.287	16.70	0.8393	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			450.91950	462.529	14.06	0.5733	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			345.71950	326.829	14.06	0.4267	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			446.14250	457.788	14.08	0.5692	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			350.94250	332.088	14.08	0.4308	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			441.40710	453.094	14.10	0.5651	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			356.20710	337.394	14.10	0.4349	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			927.04430	946.384	13.55	0.7618	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			190.54430	179.484	13.55	0.2382	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			919.97290	939.163	13.55	0.7591	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			193.47290	182.263	13.55	0.2409	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			912.92930	931.969	13.56	0.7563	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			196.42930	185.068	13.56	0.2437	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			13.93000		13.97050			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.22270		14.26240			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.52020		14.56140			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 CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,808</b>
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			79.70360	52.186	17.91	0.1053	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,489.20360	1,502.186	17.91	0.8947	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			78.80300	51.273	17.91	0.1038	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,498.30300	1,511.273	17.91	0.8962	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			77.91440	50.374	17.91	0.1023	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,507.41440	1,520.374	17.91	0.8977	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			715.27170	704.206	16.13	0.5747	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			472.87170	501.506	16.13	0.4253	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			710.34990	699.575	16.14	0.5720	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			477.94990	506.875	16.14	0.4280	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			705.45690	694.972	16.16	0.5694	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			483.05690	512.272	16.16	0.4306	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			970.71340	966.644	16.14	0.6048	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			549.31340	586.444	16.14	0.3952	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			965.70850	961.591	16.15	0.6027	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			554.30850	591.391	16.15	0.3973	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			960.72710	956.564	16.16	0.6006	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			559.32710	596.364	16.16	0.3994	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			1.96470		1.96870			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98350		1.98710			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00150		2.00480			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	2.14	Put			1,834.00080	1,866.737	18.37	0.8524	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			110.40040	103.885	18.51	0.1363	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,923.40040	1,956.885	18.51	0.8637	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			100.72360	94.374	18.62	0.1254	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,013.72360	2,047.374	18.62	0.8746	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			121.00080	113.737	18.37	0.1476	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			995.21080	979.941	15.53	0.5862	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			624.21080	644.941	15.53	0.4138	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			945.16500	930.846	15.62	0.5665	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			674.16500	695.846	15.62	0.4335	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,047.35400	1,031.118	15.44	0.6061	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			576.35400	596.118	15.44	0.3939	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			618.16530	637.661	15.37	0.3479	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,409.92460	1,397.263	15.44	0.6365	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			661.92460	682.263	15.44	0.3635	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,355.39440	1,343.560	15.51	0.6208	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			707.39440	728.560	15.51	0.3792	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,466.16530	1,452.661	15.37	0.6521	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			2.07540		2.07930			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.11780		2.12150			0.0000	0.00	0	0
<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	1.95	Call			1,385.74880	1,362.545	14.74	0.8457	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			92.74880	108.545	14.74	0.1543	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,305.00910	1,283.357	14.86	0.8239	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			112.00910	129.357	14.86	0.1761	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,226.91040	1,206.798	14.99	0.8006	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			133.91040	152.798	14.99	0.1994	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			341.72600	370.259	15.36	0.2687	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,490.76800	1,483.779	15.45	0.7138	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			375.76800	405.779	15.45	0.2862	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,426.82880	1,421.299	15.55	0.6962	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			411.82880	443.299	15.55	0.3038	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,556.72600	1,548.259	15.36	0.7313	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			1.71530		1.72090			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74490		1.75010			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77290		1.77820			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	1.96	Call			49.55830	42.259	20.19	0.0671	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,440.55830	2,489.259	20.19	0.9329	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			60.61270	52.581	19.98	0.0815	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,251.61270	2,299.581	19.98	0.9185	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			54.80310	47.142	20.09	0.0739	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,345.80310	2,394.142	20.09	0.9261	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			717.28790	699.306	16.80	0.4910	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			816.28790	850.306	16.80	0.5090	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			679.08360	662.165	16.95	0.4712	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			878.08360	913.165	16.95	0.5288	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			642.87110	626.971	17.09	0.4519	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			941.87110	977.971	17.09	0.5481	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			802.71380	837.295	16.34	0.4349	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,181.47780	1,160.411	16.13	0.5989	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	1.73	Put			699.47780	731.411	16.13	0.4011	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,132.17860	1,112.448	16.23	0.5819	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			750.17860	783.448	16.23	0.4181	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,084.71380	1,066.295	16.34	0.5651	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>
KES / R	On	18/09/2017	Foreign Exchange Future			0.12740		0.12750			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12670		0.12710			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12620		0.12660			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12450		0.12490			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			1.62240		1.62410			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.64970		1.65130			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.67710		1.67860			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			9.73030		9.73430			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.85950		9.86250			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.98530		9.98860			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	10.57	Call			53.32820	51.492	17.47	0.1427	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			889.02820	891.192	17.47	0.8573	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			52.31310	50.501	17.50	0.1403	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			898.01310	900.201	17.50	0.8597	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			51.31660	49.531	17.53	0.1379	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			907.01660	909.231	17.53	0.8621	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			423.77790	422.764	15.60	0.5360	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			381.27790	383.264	15.60	0.4640	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			441.58430	440.365	15.90	0.5439	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			379.08430	380.865	15.90	0.4561	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			432.66410	431.549	15.75	0.5400	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			380.16410	382.049	15.75	0.4600	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,059.60200	1,058.808	23.64	0.6500	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			511.00200	513.508	23.64	0.3500	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,053.65630	1,052.728	23.62	0.6480	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			515.05630	517.428	23.62	0.3520	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,047.72800	1,046.665	23.61	0.6460	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			519.12800	521.365	23.61	0.3540	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 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			1.29250		1.29700			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.30770		1.31220			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.32430		1.32890			0.0000	0.00	0	0
<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	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			630.00000	675.000		1.0000	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			730.00000	775.000		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			830.00000	875.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			78.00000	123.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			122.00000	77.000		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			22.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	23.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			89.00000	43.000		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			289.00000	243.000		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
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			189.00000	143.000		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
<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			1.29230		1.29120			0.0000	0.00	0	4,729
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.29580		1.29470			0.0000	0.00	0	0
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.29940		1.29820			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			1.14740		1.14540			0.0000	0.00	0	62
QUANTO € On 18/12/2017 Foreign Exchange Future			1.15300		1.15110			0.0000	0.00	0	0
QUANTO € On 19/03/2018 Foreign Exchange Future			1.15890		1.15710			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>62</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>62</b>

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			23,207.88000		23,264.73000			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			9.71810		9.74700			0.0000	0.00	0	0
<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	9.63	Call			307.34250	289.313	14.68	0.5699	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			190.34250	201.213	14.68	0.4301	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			302.03430	284.157	14.70	0.5634	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			195.03430	206.057	14.70	0.4366	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			296.79280	279.068	14.71	0.5569	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			199.79280	210.968	14.71	0.4431	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			3.68520		3.68440			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61600		3.61400			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	3.54	Call			180.58070	179.984	14.45	0.7518	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			36.18070	34.784	14.45	0.2482	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			173.28090	172.563	14.42	0.7376	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			38.88090	37.363	14.42	0.2624	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			166.12810	165.285	14.38	0.7230	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			41.72810	40.085	14.38	0.2770	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			232.74740	232.802	14.89	0.6192	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			128.74740	126.802	14.89	0.3808	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			227.07500	227.132	14.89	0.6104	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			133.07500	131.132	14.89	0.3896	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			221.49270	221.554	14.89	0.6015	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			137.49270	135.554	14.89	0.3985	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			1.46340		1.46650			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.43900		1.44320			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.42190		1.42630			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 300 220 354.80	96,098	1,219,637
Total Options									1 520 038.85	6,147	1,717,404
Grand Total:									1,301,740,393.65	102,245	2,937,041