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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2017

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			13.29850		13.56990			0.0000	13,298,500.00	1,000	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.26990		13.56990			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.27460		13.57700			0.0000	0.00	0	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.27700		13.57940			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.27940		13.58180			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.28410		13.58650			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.29320		13.59590			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.29770		13.60060			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.30680		13.60990			0.0000	0.00	0	8,334
\$ / R On 04/08/2017 Foreign Exchange Future			13.31590		13.61930			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.33170		13.63560			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.34530		13.64950			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.37240		13.67720			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.37690		13.68180			0.0000	8,293,678.00	620	3,325
\$ / R On 18/09/2017 Foreign Exchange Future			13.41730		13.72290			0.0000	1,231,158,030.70	91,759	788,473
\$ / R On 27/09/2017 Foreign Exchange Future			13.43700		13.74300			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.43920		13.74530			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.44140		13.74750			0.0000	0.00	0	730
\$ / R On 23/10/2017 Foreign Exchange Future			13.49400		13.80120			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.50280		13.81020			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.54020		13.84840			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			13.57320		13.88220			0.0000	0.00	0	915
\$ / R	On	18/12/2017	Foreign Exchange Future			13.61720		13.92710			0.0000	34,192,789.20	2,511	121,206
\$ / R	On	22/12/2017	Foreign Exchange Future			13.62600		13.93610			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.63700		13.94740			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.65020		13.96090			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.66560		13.97660			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.71330		13.73630			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.71550		14.02780			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.74140		14.05440			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.74570		14.05890			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.81470		14.12990			0.0000	7,888,193.70	571	21,273
\$ / R	On	25/04/2018	Foreign Exchange Future			13.89380		14.21110			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.92710		14.24560			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.93540		14.25420			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.00610		14.32740			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.12480		14.45020			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.20040		14.52800			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.32350		14.65480			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.39050		14.72380			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.52220		14.85940			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.59350		14.93280			0.0000	0.00	0	1,500
Total \$ / R Future												1,294,831,191.60	96,461	965,584
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,410.10000	4,681.500	21.44	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.00000	0.000	21.44	0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			5.86870	0.000	21.44	0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			385.96870	651.500	21.44	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			919.90120	648.500	21.44	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			0.00120	0.000	21.44	0.0000	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			9.28110	30.152	20.16	0.2525	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			439.18110	160.052	20.16	0.7475	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			211.22750	459.032	20.94	0.9089	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			68.22750	13.632	20.94	0.0911	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			0.50120	2.115	22.00	0.0157	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			1,079.90120	779.115	22.00	0.9843	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			6.66080	22.309	17.98	0.1326	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			668.46080	381.709	17.98	0.8674	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			979.87440	1,277.336	24.32	0.9914	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			6.37440	1.436	24.32	0.0086	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			742.37730	454.849	17.75	0.8861	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			5.87730	20.749	17.75	0.1139	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			599.51230	327.645	17.35	0.7902	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			13.01230	43.546	17.35	0.2098	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			381.15060	156.487	16.70	0.5442	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			44.65060	122.387	16.70	0.4558	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			439.30120	211.388	16.09	0.5975	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	25/07/2017	Foreign Exchange Option	13.20	Put		43.40120	118.188	16.09	0.4025	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		731.51800	1,013.724	20.95	0.9661	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		27.41800	6.924	20.95	0.0339	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,929.79600	3,232.530	34.09	0.9991	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		0.39600	0.229	34.09	0.0009	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		146.25340	305.415	17.27	0.6605	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		246.85340	103.115	17.27	0.3395	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		281.44730	487.533	18.09	0.7643	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		171.34730	74.333	18.09	0.2357	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		97.74710	211.432	16.46	0.4802	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		417.04710	227.332	16.46	0.5198	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		337.37110	539.204	18.22	0.7141	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		222.97110	120.904	18.22	0.2859	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		151.53320	278.034	16.49	0.4924	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		451.03320	273.334	16.49	0.5076	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		241.36350	394.631	16.82	0.5498	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		418.56350	267.031	16.82	0.4502	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,166.98730	3,471.074	26.11	0.9915	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		4.18730	3.474	26.11	0.0085	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		69.42980	140.988	15.52	0.2855	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		781.22980	547.888	15.52	0.7145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		1,473.34830	1,182.604	14.30	0.9322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		19.60740	10.272	23.09	0.0214	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		195.17820	315.253	16.13	0.4361	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		618.07820	432.553	16.13	0.5639	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		437.99890	298.655	17.01	0.4295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		345.09890	511.356	17.01	0.5705	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		1,153.95980	888.216	14.77	0.8456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		382.96970	558.788	17.21	0.5962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		442.37930	629.431	17.50	0.6310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		365.27930	246.731	17.50	0.3690	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		991.58920	1,238.698	19.56	0.8206	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		164.48920	105.998	19.56	0.1794	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		2,796.70740	3,092.972	23.09	0.9786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		208.06250	135.601	18.98	0.2229	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,134.33830	1,390.610	20.02	0.8483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		137.23830	87.910	20.02	0.1517	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		950.64770	1,194.759	19.43	0.8115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		173.54770	112.059	19.43	0.1885	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		405.86970	276.088	17.21	0.4038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		102.37610	62.688	20.55	0.1126	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,244.51010	971.074	14.63	0.8755	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		21.61010	53.774	14.63	0.1245	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		722.90240	516.525	15.79	0.6332	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		140.00240	239.225	15.79	0.3668	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		815.16250	1,048.301	18.98	0.7771	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	12.80	Put		58.82400	117.072	15.08	0.2248	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,730.40820	1,428.144	14.28	0.9673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		7.50820	10.844	14.28	0.0327	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		280.30180	428.073	16.63	0.5198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		503.20180	345.373	16.63	0.4802	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,379.47610	1,645.388	20.55	0.8874	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		33.74790	19.009	22.37	0.0379	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		715.89500	939.810	18.63	0.7470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		238.79500	157.110	18.63	0.2530	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,287.11360	3,588.267	23.78	0.9879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		10.01360	5.567	23.78	0.0121	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		981.72400	734.372	15.08	0.7752	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		926.33010	1,168.574	19.35	0.8058	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,108.77500	1,363.540	19.94	0.8438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		141.67500	90.840	19.94	0.1562	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		823.84380	599.721	15.50	0.6935	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		100.94380	182.421	15.50	0.3065	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,310.84790	2,601.709	22.37	0.9621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		2.41260	1.245	24.32	0.0030	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		558.39990	385.897	16.34	0.5214	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		235.49990	368.597	16.34	0.4786	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,316.71430	3,618.070	23.82	0.9883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		9.61430	5.370	23.82	0.0117	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		179.23010	115.874	19.35	0.1942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		730.87700	956.282	18.68	0.7518	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,090.22110	3,389.798	23.50	0.9848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		13.12110	7.098	23.50	0.0152	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,277.10000	986,582.700	24.32	1.0000	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	18.00	Put		4,279.51260	4,583.945	24.32	0.9970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		22.07320	11.632	22.96	0.0241	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		210.27440	137.141	18.95	0.2251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		807.37440	1,039.841	18.95	0.7749	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		385.07710	260.999	17.36	0.3861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		412.17710	593.699	17.36	0.6139	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		233.77700	153.582	18.68	0.2482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,653.15000	3,956.283	24.28	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,023.54760	770.868	14.98	0.7943	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		50.64760	103.568	14.98	0.2057	0.00	0	25,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		381.03770	258.083	17.38	0.3826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		418.13770	600.783	17.38	0.6174	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,699.17320	2,994.332	22.96	0.9759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		5.96800	3.541	24.29	0.0079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,663.06800	3,966.241	24.29	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		5.88690	3.499	24.31	0.0078	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,672.98690	3,976.199	24.31	0.9922	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	17.37	Call			6.05000	3.583	24.28	0.0079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			143.11750	243.633	15.82	0.3711	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,151.46440	1,408.715	20.07	0.8513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call			134.36440	86.015	20.07	0.1487	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			649.60530	457.542	16.03	0.5855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			176.70530	290.242	16.03	0.4145	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			513.88570	353.149	16.57	0.4883	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			355.71100	524.731	17.07	0.5779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			428.61100	292.031	17.07	0.4221	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			77.92320	147.447	15.29	0.2648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			900.82320	664.747	15.29	0.7352	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			716.01750	510.933	15.82	0.6289	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			26.00940	61.911	14.70	0.1390	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			448.53810	636.672	17.53	0.6344	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			361.43810	243.972	17.53	0.3656	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,483.21100	1,191.748	14.29	0.9341	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			10.31100	24.448	14.29	0.0659	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			270.98570	415.849	16.57	0.5117	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			682.25430	483.664	15.92	0.6072	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			572.51200	779.807	18.08	0.6935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			295.41200	197.107	18.08	0.3065	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			753.55190	981.144	18.76	0.7590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			226.45190	148.444	18.76	0.2410	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,198.90940	929.211	14.70	0.8610	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			10.44830	25.304	14.30	0.0678	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			257.34360	397.817	16.48	0.4995	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			530.24360	365.117	16.48	0.5005	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			136.93130	234.866	15.77	0.3624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			729.83130	522.166	15.77	0.6376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			159.35430	266.364	15.92	0.3928	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			31.05980	70.916	14.77	0.1544	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,532.55690	1,237.803	14.22	0.9430	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			9.65690	20.503	14.22	0.0570	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			531.98000	733.518	17.91	0.6757	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			314.88000	210.818	17.91	0.3243	0.00	0	1,250
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			297.07250	441.949	16.60	0.5093	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			540.07250	378.949	16.60	0.4907	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,399.09760	3,699.463	23.28	0.9867	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			12.09760	6.463	23.28	0.0133	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			169.23450	274.109	15.90	0.3814	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			734.53450	533.309	15.90	0.6186	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			122.56720	208.006	15.57	0.3171	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			850.06720	629.406	15.57	0.6829	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,222.27700	1,466.129	19.64	0.7995	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			213.47700	150.129	19.64	0.2005	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,669.38940	3,963.776	23.66	0.9737	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	17.45	Call			29.58940	16.576	23.66	0.0263	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			687.74210	885.486	17.94	0.6543	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			397.94210	288.286	17.94	0.3457	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,020.04600	788.646	15.31	0.7169	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			129.84600	205.846	15.31	0.2831	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			340.36370	479.329	16.49	0.4813	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			650.56370	482.129	16.49	0.5187	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			623.28100	806.337	17.48	0.6036	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			491.68100	366.537	17.48	0.3964	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			372.87130	509.134	16.36	0.4586	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			755.07130	582.334	16.36	0.5414	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,909.67590	4,203.405	24.58	0.9544	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			51.87590	36.605	24.58	0.0456	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			545.20710	705.000	16.89	0.5255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			672.30710	522.200	16.89	0.4745	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			84.54960	64.514	23.62	0.0725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,457.44960	3,747.314	23.62	0.9275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			283.00040	395.369	15.84	0.3768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			960.10040	762.569	15.84	0.6232	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			84.20560	64.251	23.64	0.0722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,467.10560	3,757.052	23.64	0.9278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			84.89420	64.776	23.60	0.0728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,447.79420	3,737.577	23.60	0.9272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,801.14480	2,051.662	20.15	0.8179	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			228.24480	168.862	20.15	0.1821	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			246.24880	348.949	15.65	0.3484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,023.34880	816.149	15.65	0.6516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,056.58320	844.126	15.56	0.6658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			229.48320	326.927	15.56	0.3342	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			625.29720	484.337	17.11	0.4475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			608.19720	777.136	17.11	0.5525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,003.76340	799.747	15.71	0.6430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			256.66340	362.547	15.71	0.3570	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			984.65020	783.625	15.76	0.6345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			267.55020	376.425	15.76	0.3655	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			717.97870	559.240	16.68	0.5000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			490.87870	642.040	16.68	0.5000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,600.20710	1,326.970	14.59	0.8463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			73.10710	109.770	14.59	0.1537	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			872.51400	687.996	16.11	0.5810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			345.41400	470.796	16.11	0.4190	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			390.89960	524.816	16.30	0.4466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			817.99960	642.016	16.30	0.5534	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,388.05270	1,136.411	14.89	0.7878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			110.95270	169.212	14.89	0.2122	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,473.86340	1,711.741	19.52	0.7713	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			290.96340	218.941	19.52	0.2287	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,482.10500	1,720.269	19.53	0.7726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			289.20500	217.468	19.53	0.2274	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,773.62650	1,484.941	14.48	0.8829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			56.52650	77.741	14.48	0.1171	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,206.62670	1,907.683	15.26	0.9350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			29.52670	40.483	15.26	0.0650	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,125.27200	902.489	15.38	0.6942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			198.17200	285.289	15.38	0.3058	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,510.58590	1,248.654	14.71	0.8239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			83.48590	131.454	14.71	0.1761	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,043.20220	832.841	15.60	0.6601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			236.10220	335.641	15.60	0.3399	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,332.12020	3,620.874	23.34	0.9234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			89.22020	68.074	23.34	0.0766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,456.91970	2,728.431	21.34	0.8810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			144.01970	105.631	21.34	0.1190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,384.05670	1,618.675	19.34	0.7561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			311.15670	235.875	19.34	0.2439	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			534.55900	411.337	17.60	0.3927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			757.45900	944.137	17.60	0.6073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,969.31960	1,675.212	14.84	0.9099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			42.21960	58.012	14.84	0.0901	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			972.31210	773.036	15.80	0.6288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			275.21210	385.836	15.80	0.3712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,293.63920	3,582.031	23.25	0.9220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			90.73920	69.231	23.25	0.0780	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			524.20260	403.071	17.66	0.3862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			777.10260	965.871	17.66	0.6138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,361.00700	3,650.025	23.40	0.9244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			88.10700	67.225	23.40	0.0756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			425.99190	325.690	18.32	0.3231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			998.89190	1,208.489	18.32	0.6769	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,196.35860	4,484.061	24.50	0.9521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			63.45860	41.261	24.50	0.0479	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			555.90900	428.421	17.48	0.4059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			718.80900	901.221	17.48	0.5941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,399.55710	3,688.919	23.49	0.9256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			86.65710	66.119	23.49	0.0744	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			417.85180	319.351	18.38	0.3177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,020.75180	1,232.151	18.38	0.6823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,996.86600	3,282.118	22.57	0.9104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			103.96600	79.318	22.57	0.0896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,742.73010	3,022.800	21.98	0.8983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			119.83010	90.000	21.98	0.1017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			900.92930	712.095	16.02	0.5949	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		323.82930	444.895	16.02	0.4051	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		589.57800	455.479	17.29	0.4263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		662.47800	838.279	17.29	0.5737	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		166.69740	122.524	20.95	0.1363	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,239.59740	2,505.324	20.95	0.8637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		883.78630	697.548	16.08	0.5865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		336.68630	460.348	16.08	0.4135	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,151.07850	4,440.026	24.50	0.9479	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		67.17850	46.026	24.50	0.0521	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		394.38710	528.569	16.31	0.4444	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		830.48710	654.569	16.31	0.5556	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		465.85880	610.792	16.51	0.4784	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		773.25880	607.792	16.51	0.5216	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		369.00630	496.059	16.09	0.4200	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		899.90630	716.259	16.09	0.5800	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,288.42790	1,513.124	18.87	0.7171	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		385.02790	298.724	18.87	0.2829	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		1,057.08720	852.606	15.67	0.6441	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		280.48720	387.006	15.67	0.3559	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,196.13990	1,414.971	18.63	0.6990	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		412.73990	320.571	18.63	0.3010	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		0.00000	449.746	15.82	0.3751	3,554,792.38	7,904	7,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		0.00000	863.046	15.82	0.6249	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,804.54210	2,045.201	19.71	0.7780	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		312.34210	240.701	19.71	0.2220	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		280.42440	380.284	15.55	0.3371	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		1,158.22440	945.784	15.55	0.6629	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		817.58030	995.974	17.37	0.5710	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		671.98030	537.374	17.37	0.4290	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		806.02350	982.755	17.33	0.5656	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		684.92350	548.455	17.33	0.4344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,390.58930	1,160.176	15.29	0.7066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		260.68930	345.476	15.29	0.2934	1,727,378.50	5,000	48,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,744.34580	1,975.340	19.29	0.7340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		414.24580	330.040	19.29	0.2660	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,467.38350	1,688.150	18.78	0.6910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,545.81960	3,828.876	22.65	0.8785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		175.18990	143.159	22.67	0.1211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,555.28990	3,838.459	22.67	0.8789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		176.24960	143.997	22.63	0.1219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,536.34960	3,819.297	22.63	0.8781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		660.20790	815.095	16.76	0.4921	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		768.94880	625.108	17.21	0.4554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		819.04880	990.408	17.21	0.5446	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,190.25420	2,438.467	20.02	0.7891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		320.15420	253.167	20.02	0.2109	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	17.50	Call		175.71960	143.576	22.65	0.1215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		406.77770	323.492	19.34	0.2614	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,226.43510	1,016.931	15.65	0.6506	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		346.53510	452.231	15.65	0.3494	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,343.10930	1,117.346	15.36	0.6913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		283.20930	372.646	15.36	0.3087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		880.10790	719.795	16.76	0.5079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		136.39620	186.718	14.77	0.1896	933,592.50	5,000	36,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		1,980.59360	2,221.117	19.68	0.7653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		360.49360	285.817	19.68	0.2347	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,316.04470	1,527.857	18.44	0.6641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		535.94470	432.557	18.44	0.3359	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,776.87770	2,008.792	19.34	0.7386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		487.28350	392.850	18.78	0.3090	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,147.04080	950.193	15.87	0.6214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		397.14080	515.493	15.87	0.3786	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		365.51520	476.052	15.73	0.3607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,195.41520	990.751	15.73	0.6393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		1,766.29620	1,501.419	14.77	0.8104	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,383.59860	1,592.312	18.37	0.6513	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		594.69860	486.112	18.37	0.3487	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,017.84110	2,253.537	19.51	0.7455	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		418.94110	337.337	19.51	0.2545	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		974.38130	1,149.855	17.38	0.5524	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		819.98130	676.955	17.38	0.4476	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		912.56690	1,082.078	17.21	0.5338	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		866.76690	717.478	17.21	0.4662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,469.92880	2,715.160	19.91	0.7634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		417.32880	341.260	19.91	0.2366	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		1,463.75910	1,669.555	18.28	0.6335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		681.15910	565.655	18.28	0.3665	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,245.70260	1,054.265	16.13	0.5979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		558.30260	688.165	16.13	0.4021	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,603.43940	1,368.093	15.37	0.7089	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		326.03940	411.993	15.37	0.2911	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		1,485.72580	1,692.788	18.32	0.6372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		673.12580	558.888	18.32	0.3628	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,345.80720	3,024.416	13.27	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		18.40720	18.316	13.27	0.0257	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,637.18700	1,399.048	15.33	0.7181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		309.78700	392.948	15.33	0.2819	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		270.69820	226.770	21.98	0.1591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,653.29820	3,930.670	21.98	0.8409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		272.10660	227.917	21.95	0.1599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,634.70660	3,911.817	21.95	0.8401	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		1,664.55140	1,424.198	15.29	0.7254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			297.15140	378.098	15.29	0.2746	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			271.40070	227.344	21.96	0.1595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,644.00070	3,921.244	21.96	0.8405	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,138.59360	1,315.099	17.57	0.5384	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			968.79360	819.899	17.57	0.4616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,250.78650	2,479.916	19.56	0.6898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			638.78650	540.316	19.56	0.3102	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,966.17900	1,730.127	15.33	0.7526	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			288.17900	379.727	15.33	0.2474	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,552.37010	3,223.923	12.87	0.9708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			24.37010	23.523	12.87	0.0292	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			976.24070	832.687	17.92	0.4475	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,298.24070	1,482.287	17.92	0.5525	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,897.43120	1,660.244	15.44	0.7350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			329.43120	419.844	15.44	0.2650	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,496.09360	1,692.900	18.31	0.5879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			884.09360	753.300	18.31	0.4121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			972.88090	829.763	17.93	0.4462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,304.88090	1,489.363	17.93	0.5538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			969.53460	826.851	17.95	0.4450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,311.53460	1,496.450	17.95	0.5550	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,315.87690	1,496.346	17.98	0.5289	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,110.67690	959.846	17.98	0.4711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,108.77560	962.807	18.25	0.4578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,464.97560	1,652.307	18.25	0.5422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,105.46800	959.893	18.27	0.4567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,471.66800	1,659.393	18.27	0.5433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,112.08820	965.732	18.24	0.4590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,458.28820	1,645.232	18.24	0.5410	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,482.36460	1,666.602	18.26	0.5216	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,241.76460	1,088.802	18.26	0.4784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,241.63700	1,092.299	18.48	0.4670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,628.83700	1,818.799	18.48	0.5330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,238.37330	1,089.397	18.49	0.4660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,635.57330	1,825.897	18.49	0.5340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,244.90360	1,095.212	18.47	0.4680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,622.10360	1,811.712	18.47	0.5320	0.00	0	0
Total \$ / R Option												6,215,763.38	17,904	1,652,496
Total \$ / R												1,301,046,954.98	114,365	2,618,080
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.41730		13.72290			0.0000	67,086.50	5	409
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.61720		13.92710			0.0000	136,172.00	10	72
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.81470		14.12990			0.0000	0.00	0	4
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		14.00610		14.32740			0.0000	0.00	0	182

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											203,258.50	15	667
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		8,680.56520	5,222.346	20.82	0.0957		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		151,390.56520	178,492.346	20.82	0.9043		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		8,582.76900	5,159.333	20.84	0.0947		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		152,292.76900	179,429.333	20.84	0.9053		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		8,779.49860	5,286.247	20.81	0.0968		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		150,489.49860	177,556.247	20.81	0.9032		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		69,479.31030	54,039.950	16.79	0.4872		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		51,769.31030	67,319.950	16.79	0.5128		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		69,023.85960	53,670.815	16.81	0.4846		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		52,313.85960	67,950.815	16.81	0.5154		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		69,937.21130	54,411.650	16.77	0.4897		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		51,227.21130	66,691.650	16.77	0.5103		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		96,780.84280	79,519.764	16.44	0.5472		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		55,790.84280	70,049.764	16.44	0.4528		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		96,298.25220	79,104.422	16.46	0.5451		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		56,308.25220	70,634.422	16.46	0.4549		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		97,265.81740	79,936.885	16.43	0.5493		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		55,275.81740	69,466.885	16.43	0.4507		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		110,484.77750	93,066.873	16.58	0.5454		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		70,744.77750	85,456.873	16.58	0.4546		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		110,029.59460	92,669.382	16.60	0.5437		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		71,289.59460	86,059.382	16.60	0.4563		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		110,941.42020	93,465.696	16.57	0.5472		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		70,201.42020	84,855.696	16.57	0.4528		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											203,258.50	15	667
£ / R	On 31/07/2017	Foreign Exchange Future			17.15520		17.49250		0.0000		0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future			17.32380		17.66490		0.0000		381,123.60	22	33,824
£ / R	On 18/12/2017	Foreign Exchange Future			17.63010		17.97730		0.0000		0.00	0	7,997
£ / R	On 19/03/2018	Foreign Exchange Future			17.93490		18.29100		0.0000		0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			18.23370		18.60010		0.0000		0.00	0	3,033
Total £ / R Future											381,123.60	22	45,299
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Put		21.38180	62.405	15.88	0.1816		0.00	0	0
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Call		903.88180	607.605	15.88	0.8184		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put		141.92660	222.909	16.07	0.2865		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call		1,106.82660	846.709	16.07	0.7135		0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put		598.51840	799.522	17.45	0.6264		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call		463.41840	323.322	17.45	0.3736		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.50	Put		1,087.17930	1,343.737	18.62	0.7815		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		719.04430	937.372	17.77	0.6749		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	18.50	Call			252.07930	167.537	18.62	0.2185	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			390.56190	268.658	17.79	0.3227	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			725.66190	944.858	17.79	0.6773	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			387.20580	266.169	17.81	0.3203	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			732.30580	952.369	17.81	0.6797	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			393.94430	271.172	17.77	0.3251	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			17.63000	9.837	22.83	0.0113	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,180.33000	7,519.737	22.83	0.9887	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			17.50630	9.762	22.83	0.0112	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,190.20630	7,529.662	22.83	0.9888	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			17.38340	9.687	22.83	0.0111	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,200.08340	7,539.587	22.83	0.9889	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,596.65300	1,354.800	16.47	0.6430	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			525.65300	639.900	16.47	0.3570	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,590.28860	1,349.275	16.48	0.6414	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			529.28860	644.374	16.48	0.3586	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,603.03350	1,360.342	16.47	0.6446	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			522.03350	635.442	16.47	0.3554	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,568.01500	1,348.016	16.87	0.5772	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			867.91500	1,014.316	16.87	0.4228	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,562.83420	1,343.318	16.87	0.5759	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			872.73420	1,019.618	16.87	0.4241	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,573.21030	1,352.729	16.86	0.5786	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			863.11030	1,009.029	16.86	0.4214	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												381,123.60	22	47,199
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11897		0.12027			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12127		0.12260			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12364		0.12500			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			1.11990	0.526	22.90	0.0016	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,974.51990	4,103.126	22.90	0.9984	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.13610	0.053	22.90	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,973.53610	5,102.653	22.90	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			7.54930	4.240	22.90	0.0109	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,980.94930	3,106.840	22.90	0.9891	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			718.79540	647.699	18.33	0.5587	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			459.09540	520.399	18.33	0.4413	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			362.81610	322.282	20.28	0.3256	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,103.11610	1,194.982	20.28	0.6744	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,357.32030	1,245.983	16.08	0.8346	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			97.62030	118.683	16.08	0.1654	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,006.74270	927.865	18.20	0.6079	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	0.12	Put			506.34270	563.665	18.20	0.3921	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			605.99690	552.680	19.90	0.4121	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,105.59690	1,188.480	19.90	0.5879	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,641.55910	1,526.767	16.11	0.8273	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			141.15910	162.567	16.11	0.1727	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,107
€ / R	On	27/07/2017	Foreign Exchange Future			15.19010		15.54850			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.20360		15.56240			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			15.30140		15.66290			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.36880		15.73180			0.0000	83,944,385.60	5,462	95,239
€ / R	On	27/09/2017	Foreign Exchange Future			15.39910		15.76280			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.49980		15.86570			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.60670		15.97520			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.67420		16.04440			0.0000	5,799,454.00	370	22,826
€ / R	On	27/12/2017	Foreign Exchange Future			15.70570		16.07680			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.98430		16.36390			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.28980		16.67980			0.0000	0.00	0	1,001
Total € / R Future												89,743,839.60	5,832	134,175
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			56.17000	154.282	16.01	0.4209	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			504.67000	244.382	16.01	0.5791	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			12.34550	48.589	14.94	0.1722	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			844.74550	522.189	14.94	0.8278	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			157.81790	295.854	15.39	0.4462	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			610.71790	387.254	15.39	0.5538	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.96480	7.363	24.21	0.0135	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,747.16480	4,108.563	24.21	0.9865	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.93560	7.345	24.25	0.0135	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,757.13560	4,118.545	24.25	0.9865	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.99420	7.381	24.18	0.0136	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,737.19420	4,098.581	24.18	0.9864	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			241.76540	392.703	15.49	0.4534	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			694.56540	481.803	15.49	0.5466	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			323.20250	481.869	15.60	0.4588	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			768.90250	561.669	15.60	0.5412	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			388.08230	549.520	15.58	0.4551	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			853.28230	646.220	15.58	0.5449	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,100.28800	1,748.143	14.04	0.8972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			55.88800	73.943	14.04	0.1028	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			893.17000	1,127.662	16.91	0.6347	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,209.76750	2,521.800	19.36	0.8510	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,398.19140	5,752.976	22.43	0.9790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			202.95130	145.102	19.37	0.1482	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			2,218.55130	2,530.902	19.37	0.8518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			201.74310	144.210	19.39	0.1474	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,227.34310	2,540.010	19.39	0.8526	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			204.16750	146.000	19.36	0.1490	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			547.57000	411.862	16.91	0.3653	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,979.26600	1,631.478	13.86	0.8809	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			64.86600	87.278	13.86	0.1191	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			988.58860	1,232.897	17.14	0.6603	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			502.98860	377.097	17.14	0.3397	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			32.59140	17.176	22.43	0.0210	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			453.95150	619.593	15.61	0.4583	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			910.75150	705.293	15.61	0.5417	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,733.63440	1,439.933	14.52	0.7494	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			219.73440	305.633	14.52	0.2506	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,587.53370	1,308.062	14.66	0.7113	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			273.63370	373.762	14.66	0.2887	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,726.14020	1,433.133	14.53	0.7475	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			222.24020	308.833	14.53	0.2525	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,552.25490	1,276.452	14.69	0.7016	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			288.35490	392.152	14.69	0.2984	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,718.66910	1,426.359	14.53	0.7457	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			224.76910	312.059	14.53	0.2543	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			449.05850	577.189	14.93	0.3402	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,631.62180	1,368.081	14.92	0.6632	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			441.82180	568.281	14.92	0.3368	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,625.23390	1,362.355	14.92	0.6615	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			445.43390	572.556	14.92	0.3385	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,618.85850	1,356.989	14.93	0.6598	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												89,743,839.60	5,832	195,333
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.29020		10.43400			0.0000	4,630,590.00	450	23,478
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.43100		10.57670			0.0000	0.00	0	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.57030		10.71880			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.70450		10.85650			0.0000	0.00	0	1,500
Total AU\$ / R Future												4,630,590.00	450	29,459
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,747.85960	1,887.351	19.27	0.9759	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			11.63810	7.409	19.30	0.0237	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,757.63810	1,897.209	19.30	0.9763	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.42050	7.269	19.32	0.0233	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,767.42050	1,907.069	19.32	0.9767	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			11.85960	7.551	19.27	0.0241	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,408.13600	1,530.498	17.36	0.8595	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			107.10060	83.327	17.33	0.1433	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,390.40060	1,512.327	17.33	0.8567	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			105.96110	82.407	17.34	0.1419	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,399.26110	1,521.407	17.34	0.8581	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			104.83600	81.498	17.36	0.1405	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			193.80150	227.087	13.57	0.2881	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			915.44710	800.600	13.57	0.7089	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			196.64710	230.300	13.57	0.2911	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			908.32500	794.198	13.58	0.7057	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			199.52500	233.898	13.58	0.2943	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			922.60150	807.387	13.57	0.7119	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			765.65340	670.046	13.62	0.5869	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			399.15340	455.547	13.62	0.4131	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			760.28870	665.086	13.63	0.5841	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			403.78870	460.586	13.63	0.4159	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			754.95800	660.155	13.64	0.5812	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			408.45800	465.655	13.64	0.4188	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,630,590.00	450	29,459
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.46990		10.62830			0.0000	0.00	0	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.63520		10.79580			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.79650		10.96190			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			91.28860	61.901	16.90	0.1593	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			752.98860	882.001	16.90	0.8407	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			89.75380	60.811	16.93	0.1568	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			761.45380	890.911	16.93	0.8432	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			92.85110	63.011	16.87	0.1618	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			744.55110	873.111	16.87	0.8382	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			541.88160	446.143	14.24	0.5567	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			286.08160	350.943	14.24	0.4433	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			536.53410	441.407	14.25	0.5527	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			290.73410	356.207	14.25	0.4473	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			547.27110	450.919	14.22	0.5607	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			281.47110	345.719	14.22	0.4393	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,051.09680	919.973	13.66	0.7494	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			159.19680	193.473	13.66	0.2506	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,043.65420	912.929	13.66	0.7466	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			161.75420	196.429	13.66	0.2534	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,058.56790	927.044	13.66	0.7523	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			156.66790	190.544	13.66	0.2477	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	1,110
CHF / R	On	18/09/2017	Foreign Exchange Future			13.97050		14.23470			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.26240		14.53230			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.56140		14.83900			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			107.41110	78.803	19.67	0.1362	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,262.71110	1,498.303	19.67	0.8638	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			106.15320	77.914	19.69	0.1348	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,271.45320	1,507.414	19.69	0.8652	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			108.68400	79.704	19.64	0.1376	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,253.98400	1,489.204	19.64	0.8624	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			875.33220	710.350	15.76	0.5831	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			373.03220	477.950	15.76	0.4169	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			869.73510	705.457	15.78	0.5804	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			377.43510	483.057	15.78	0.4196	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			880.95840	715.272	15.75	0.5859	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			368.65840	472.872	15.75	0.4141	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,136.68390	965.709	15.67	0.6125	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			447.68390	554.308	15.67	0.3875	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,131.14580	960.727	15.68	0.6104	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			452.14580	559.327	15.68	0.3896	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,142.24610	970.713	15.65	0.6147	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			443.24610	549.313	15.65	0.3853	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,808
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96870		2.00770			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98710		2.02600			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.00480		2.04380			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			175.28040	110.400	18.42	0.1427	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,598.28040	1,923.400	18.42	0.8573	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			161.05070	100.724	18.55	0.1317	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,684.05070	2,013.724	18.55	0.8683	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			190.75530	121.001	18.29	0.1545	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,513.75530	1,834.001	18.29	0.8455	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			442.09150	576.354	15.28	0.3866	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,241.46040	995.211	15.36	0.5935	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			481.46040	624.211	15.36	0.4065	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,182.87730	945.165	15.45	0.5736	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			522.87730	674.165	15.45	0.4264	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,302.09150	1,047.354	15.28	0.6134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,741.08610	1,466.165	15.21	0.6577	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			503.08610	618.165	15.21	0.3423	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,676.10270	1,409.925	15.27	0.6421	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			538.10270	661.925	15.27	0.3579	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,612.67010	1,355.394	15.34	0.6264	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			574.67010	707.394	15.34	0.3736	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			2.07930		2.12820			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.12150		2.17150			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,756.84880	1,305.009	14.28	0.8388	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			74.84880	112.009	14.28	0.1612	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,664.51310	1,226.910	14.41	0.8158	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			82.51310	133.910	14.41	0.1842	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,849.93590	1,385.749	14.15	0.8604	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			67.93590	92.749	14.15	0.1396	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			274.30900	411.829	15.08	0.2938	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,937.18270	1,556.726	14.90	0.7418	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			222.18270	341.726	14.90	0.2582	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,862.32740	1,490.768	14.99	0.7241	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			247.32740	375.768	14.99	0.2759	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,789.30900	1,426.829	15.08	0.7062	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72090		1.76000			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75010		1.78980			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77820		1.81830			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			99.77100	54.803	20.24	0.0827	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,999.77100	2,345.803	20.24	0.9173	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			90.85290	49.558	20.37	0.0756	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,090.85290	2,440.558	20.37	0.9244	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			108.56090	60.613	20.11	0.0905	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,908.56090	2,251.613	20.11	0.9095	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			877.63740	679.084	16.72	0.4811	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			679.63740	878.084	16.72	0.5189	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			832.77580	642.871	16.86	0.4615	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			734.77580	941.871	16.86	0.5385	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			924.65530	717.288	16.58	0.5013	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			626.65530	816.288	16.58	0.4987	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			549.09730	699.478	15.91	0.3918	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,376.58480	1,132.179	16.00	0.5910	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			593.58480	750.179	16.00	0.4090	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,322.96170	1,084.714	16.10	0.5740	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			639.96170	802.714	16.10	0.4260	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,432.09730	1,181.478	15.91	0.6082	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			0.12750		0.13010			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12710		0.12960			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12660		0.12930			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12490		0.12750			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			1.62410		1.65240			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.65130		1.68000			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.67860		1.70820			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			9.73430		9.87900			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.86250		10.00880			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.98860		10.13800			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			77.88440	52.313	17.50	0.1435	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			778.88440	898.013	17.50	0.8565	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			76.49660	51.317	17.53	0.1411	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			787.49660	907.017	17.53	0.8589	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			79.29600	53.328	17.48	0.1459	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			770.29600	889.028	17.48	0.8541	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			592.72240	441.584	15.83	0.5450	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			383.92240	379.084	15.83	0.4550	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			583.47620	432.664	15.68	0.5411	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			384.67620	380.164	15.68	0.4589	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			574.24700	423.778	15.53	0.5372	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			385.44700	381.278	15.53	0.4628	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,167.13120	1,053.656	23.54	0.6487	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			479.13120	515.056	23.54	0.3513	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,160.75290	1,047.728	23.53	0.6468	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			482.75290	519.128	23.53	0.3532	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,173.52520	1,059.602	23.54	0.6507	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			475.52520	511.002	23.54	0.3493	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29700		1.31350			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31220		1.32880			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.32890		1.34600			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			565.00000	730.000		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			665.00000	830.000		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			465.00000	630.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			288.00000	122.000		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			188.00000	22.000		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			88.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	78.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			360.00000	189.000		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			260.00000	89.000		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			460.00000	289.000		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			1.29120		1.28730			0.0000	0.00	0	4,729
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29470		1.29080			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29820		1.29450			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			1.14540		1.14640			0.0000	0.00	0	62
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.15110		1.15200			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15710		1.15810			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	62
Total QUANTO € / \$												0.00	0	62
RAIN	On	18/09/2017	Foreign Exchange Future			23,264.73000	23,750.86000				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			9.74700	9.91600				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		404.49880	296.793	14.69	0.5751		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put		138.49880	199.793	14.69	0.4249		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call		417.11020	307.343	14.65	0.5881		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put		131.11020	190.343	14.65	0.4119		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call		410.77240	302.034	14.67	0.5816		0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put		134.77240	195.034	14.67	0.4184		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			3.68440	3.71420				0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61400	3.64240				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		197.85410	173.281	14.56	0.7332		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put		33.65410	38.881	14.56	0.2668		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call		190.30790	166.128	14.54	0.7186		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put		36.10790	41.728	14.54	0.2814		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call		205.53120	180.581	14.58	0.7475		0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put		31.33120	36.181	14.58	0.2525		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call		247.29590	227.075	14.96	0.6082		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put		124.89590	133.075	14.96	0.3918		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call		241.43880	221.493	14.96	0.5994		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put		129.03880	137.493	14.96	0.4006		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call		253.24130	232.747	14.97	0.6170		0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put		120.84130	128.747	14.97	0.3830		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			1.46650	1.49230				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.44320	1.46870				0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.42630	1.45160				0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,389,790,003.30	102,780	1,191,537
Total Options									6,215,763.38	17,904	1,715,554
Grand Total:									1,396,005,766.68	120,684	2,907,091