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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/07/2017 Foreign Exchange Future			12.91500		13.03480			0.0000	30,117,780.00	2,332	0
\$ / R On 18/07/2017 Foreign Exchange Future			12.92790		13.03480			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			12.92790		13.03480			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.93030		13.03950			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.93950		13.04890			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.94400		13.05330			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			12.95280		13.06220			0.0000	0.00	0	8,334
\$ / R On 04/08/2017 Foreign Exchange Future			12.96160		13.07120			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.97690		13.08680			0.0000	0.00	0	70
\$ / R On 16/08/2017 Foreign Exchange Future			12.98790		13.09790			0.0000	0.00	0	0
\$ / R On 17/08/2017 Foreign Exchange Future			12.99010		13.10010			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.01630		13.12650			0.0000	0.00	0	910
\$ / R On 30/08/2017 Foreign Exchange Future			13.01840		13.05850			0.0000	2,629,716.80	202	202
\$ / R On 31/08/2017 Foreign Exchange Future			13.02060		13.13090			0.0000	0.00	0	3,635
\$ / R On 18/09/2017 Foreign Exchange Future			13.05970		13.17040			0.0000	888,386,092.50	68,025	817,370
\$ / R On 27/09/2017 Foreign Exchange Future			13.07870		13.18960			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.08090		13.19180			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.08300		13.19390			0.0000	0.00	0	1,930
\$ / R On 23/10/2017 Foreign Exchange Future			13.13350		13.24520			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.14200		13.25380			0.0000	0.00	0	913
\$ / R On 13/11/2017 Foreign Exchange Future			13.17790		13.29030			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			13.20960		13.32240			0.0000	0.00	0	915
\$ / R	On	15/12/2017	Foreign Exchange Future			13.24550		13.35890			0.0000	0.00	0	1,750
\$ / R	On	18/12/2017	Foreign Exchange Future			13.25180		13.36530			0.0000	25,668,736.60	1,937	120,148
\$ / R	On	22/12/2017	Foreign Exchange Future			13.26030		13.37390			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.27080		13.38460			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.28350		13.39750			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.29830		13.41250			0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Future			13.34420		13.45910			0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Future			13.34630		13.46120			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.37100		13.48640			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.37520		13.49060			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.44120		13.55770			0.0000	2,150,592.00	160	21,396
\$ / R	On	25/04/2018	Foreign Exchange Future			13.51720		13.63490			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.54890		13.66750			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.55690		13.67560			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.62440		13.74490			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.73800		13.86120			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.81090		13.93550			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			13.92960		14.05650			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.99420		14.12240			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.12120		14.25190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.18990		14.32190			0.0000	0.00	0	1,500
Total \$ / R Future												948,952,917.90	72,656	989,686
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			2.36310	0.000	18.92	0.0000	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			687.56310	805.000	18.92	1.0000	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			537.99400	428.523	27.64	0.9902	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			3.19400	0.623	27.64	0.0098	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			165.68620	71.700	17.73	0.5212	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			50.88620	63.800	17.73	0.4788	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			130.57070	61.845	17.09	0.3853	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			91.07070	131.545	17.09	0.6147	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			42.00100	17.811	20.48	0.1296	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			252.50100	337.511	20.48	0.8704	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			0.25550	0.127	36.29	0.0009	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,520.75550	1,629.827	36.29	0.9991	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			234.57900	140.776	17.70	0.6351	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			45.07900	60.476	17.70	0.3649	0.00	0	20,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			1.53580	0.578	25.22	0.0039	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,252.63580	1,361.078	25.22	0.9961	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			78.18430	38.305	16.68	0.2134	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			229.28430	298.805	16.68	0.7866	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.11300	0.182	45.72	0.0007	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,476.81300	3,586.182	45.72	0.9993	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			33.26190	12.827	17.60	0.0765	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			479.96190	568.827	17.60	0.9235	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			25.37540	11.902	18.62	0.0594	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			683.17540	779.102	18.62	0.9406	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			113.27020	73.789	17.09	0.2547	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			342.07020	412.189	17.09	0.7453	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			720.68320	810.179	18.57	0.8783	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			57.48320	37.079	18.57	0.1217	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Call			232.82420	178.517	15.99	0.4216	0.00	0	0
\$ / R	On	16/08/2017	Foreign Exchange Option	13.12	Put			254.92420	310.617	15.99	0.5784	0.00	0	20,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			157.95530	117.969	16.93	0.2983	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			407.85530	477.869	16.93	0.7017	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			164.32360	129.973	17.32	0.2796	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			537.82360	613.673	17.32	0.7204	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			2.58790	2.106	28.80	0.0053	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,716.08790	3,825.806	28.80	0.9947	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Call			0.00000	268.887	15.76	0.4932	0.00	0	0
\$ / R	On	30/08/2017	Foreign Exchange Option	13.05	Put			0.00000	300.487	15.76	0.5068	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			375.82190	308.832	15.54	0.5393	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			214.92190	258.232	15.54	0.4607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,189.57850	1,084.831	14.21	0.9283	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			19.17850	25.131	14.21	0.0717	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,007.53340	907.114	14.35	0.8795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			37.13340	47.414	14.35	0.1205	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			963.62140	864.549	14.38	0.8646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,829.60000	986,940.300	24.93	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,211.80720	4,321.660	24.93	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2.16970	1.336	24.93	0.0033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,221.76970	4,331.635	24.93	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.74250	0.428	24.93	0.0012	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,830.34250	4,940.728	24.93	0.9988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.93	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,833.40490	3,942.980	24.93	0.9937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			3.72260	2.543	24.93	0.0060	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,863.32260	3,972.843	24.93	0.9940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			2.24520	1.385	24.93	0.0034	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,201.84520	4,311.685	24.93	0.9966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2.20720	1.360	24.93	0.0034	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,235.74460	3,345.133	23.55	0.9887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			5.64070	4.390	23.80	0.0103	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,335.24070	3,444.690	23.80	0.9897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			4.42450	3.332	24.56	0.0078	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,634.02450	3,743.632	24.56	0.9922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			3.80490	2.680	24.93	0.0063	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Put			1,617.89910	1,718.919	20.17	0.9196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			33.39460	26.636	20.60	0.0576	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,862.99460	1,966.936	20.60	0.9424	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			8.85970	7.256	22.55	0.0170	0.00	0	3,680

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	16.00	Put		2,838.45970	2,947.556	22.55	0.9830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		6.14460	4.833	23.55	0.0113	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,442.76080	1,540.968	19.86	0.8977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		51.84010	41.482	20.09	0.0857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,571.44010	1,671.782	20.09	0.9143	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		49.68650	39.740	20.14	0.0825	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,599.28650	1,700.040	20.14	0.9175	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.74	Call		48.29910	38.619	20.17	0.0804	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,243.64380	1,339.340	19.47	0.8659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		70.67050	56.791	19.72	0.1131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,370.27050	1,467.091	19.72	0.8869	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		67.75800	54.414	19.77	0.1089	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,397.35800	1,494.714	19.77	0.8911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		63.16080	50.668	19.86	0.1023	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,145.76190	1,239.424	19.17	0.8483	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		92.68220	76.224	19.25	0.1467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,172.28220	1,266.524	19.25	0.8533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		85.07430	69.896	19.44	0.1357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,234.67430	1,330.196	19.44	0.8643	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		84.04380	69.039	19.47	0.1341	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		905.71780	992.929	18.40	0.7926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call		126.29450	104.357	18.56	0.1940	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put		955.89450	1,044.657	18.56	0.8060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		98.55760	81.122	19.11	0.1552	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,128.15760	1,221.422	19.11	0.8448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		96.16190	79.124	19.17	0.1517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		791.79220	874.992	18.01	0.7579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call		160.17260	132.978	18.04	0.2395	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put		799.77260	883.278	18.04	0.7605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Call		143.09850	118.521	18.28	0.2168	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.90	Put		872.69850	958.821	18.28	0.7832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		136.11780	112.629	18.40	0.2074	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		712.92900	793.434	17.73	0.7300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		172.42930	143.613	17.87	0.2557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		752.02930	833.913	17.87	0.7443	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		170.32940	141.780	17.90	0.2529	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		759.92940	842.080	17.90	0.7471	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		162.19220	134.692	18.01	0.2421	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		563.98310	637.030	17.12	0.6667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		199.78220	167.129	17.52	0.2908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		659.38220	737.429	17.52	0.7092	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call		194.93370	163.000	17.58	0.2847	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put		674.53370	753.300	17.58	0.7153	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		183.32900	153.134	17.73	0.2700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		494.56190	563.374	16.81	0.6306	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		249.21590	209.488	16.96	0.3510	0.00	0	4,375

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	13.45	Put			528.81590	599.788	16.96	0.6490	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			240.20980	201.735	17.06	0.3403	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			549.80980	622.036	17.06	0.6597	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			234.38310	196.730	17.12	0.3333	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			367.54450	426.921	16.19	0.5498	0.00	0	5,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			318.11430	269.263	16.35	0.4290	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			397.71430	459.563	16.35	0.5710	0.00	0	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			299.36690	252.918	16.50	0.4084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			428.96690	493.218	16.50	0.5916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			264.96190	223.074	16.81	0.3694	0.00	0	100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			327.67490	383.008	15.98	0.5190	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			363.46440	308.850	16.01	0.4765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			333.06440	389.150	16.01	0.5235	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			358.89810	305.036	16.04	0.4721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			338.49810	395.336	16.04	0.5279	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			337.94450	286.621	16.19	0.4502	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			176.88920	213.234	15.25	0.3637	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			487.34580	418.134	15.44	0.5886	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			216.94580	258.434	15.44	0.4114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			432.33720	368.307	15.64	0.5410	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			261.93720	308.607	15.64	0.4590	0.00	0	11,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			368.07490	312.708	15.98	0.4810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			98.11150	122.323	14.77	0.2485	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			681.88780	597.702	14.87	0.7294	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			111.48780	138.002	14.87	0.2706	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			579.11540	502.229	15.16	0.6601	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			158.71540	192.529	15.16	0.3399	0.00	0	26,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			547.28920	472.934	15.25	0.6363	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			43.22140	54.849	14.38	0.1354	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			954.92690	856.136	14.39	0.8615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			44.52690	56.436	14.39	0.1385	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			756.27670	667.566	14.68	0.7730	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			85.87670	107.866	14.68	0.2270	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			718.51150	632.023	14.77	0.7515	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			266.62710	226.733	17.11	0.3523	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			577.02710	648.033	17.11	0.6477	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			3.91720	2.484	23.60	0.0058	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,944.31720	4,053.784	23.60	0.9942	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			386.20020	331.690	16.19	0.4729	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			374.40020	430.790	16.19	0.5271	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			467.02470	403.280	15.83	0.5412	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			293.12470	340.280	15.83	0.4588	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			104.01110	88.424	20.03	0.1344	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,668.81110	1,764.924	20.03	0.8656	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			366.11490	320.432	17.03	0.3999	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			612.31490	678.432	17.03	0.6001	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			212.10230	184.011	18.51	0.2513	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,058.30230	1,142.011	18.51	0.7487	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			5.34910	3.313	21.36	0.0071	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,201.54910	4,311.313	21.36	0.9929	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			621.60680	551.739	15.71	0.5974	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			287.80680	329.739	15.71	0.4026	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			280.54780	246.666	18.07	0.3011	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			970.24780	1,048.766	18.07	0.6989	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			462.59330	412.553	16.91	0.4360	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			640.19330	702.953	16.91	0.5640	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			21.08750	17.905	24.08	0.0257	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,438.68750	4,548.305	24.08	0.9743	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			501.76040	450.509	16.94	0.4441	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			672.86040	735.009	16.94	0.5559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,439.86290	1,339.970	14.44	0.8653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			74.56290	88.170	14.44	0.1347	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,268.15530	1,172.967	14.68	0.8177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			112.85530	131.167	14.68	0.1823	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			49.74370	44.046	24.18	0.0531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,974.44370	4,082.247	24.18	0.9469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			49.53280	43.666	24.18	0.0527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,984.23280	4,091.866	24.18	0.9473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,667.85220	1,561.581	14.75	0.9037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			52.55220	59.781	14.75	0.0963	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			52.38820	47.166	24.01	0.0567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,857.08820	3,965.366	24.01	0.9433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			51.70720	46.567	24.07	0.0560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,886.40720	3,994.767	24.07	0.9440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			26.13250	22.228	24.18	0.0292	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,720.83250	4,830.428	24.18	0.9708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			70.02400	62.675	22.69	0.0757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,254.72400	3,360.875	22.69	0.9243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			61.42200	55.110	23.26	0.0665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,516.12200	3,623.310	23.26	0.9335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			49.32320	43.289	24.18	0.0523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,994.02320	4,101.489	24.18	0.9477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			130.00480	114.846	20.65	0.1354	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,264.70480	2,363.046	20.65	0.8646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			93.58840	83.415	21.52	0.1006	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,728.28840	2,831.615	21.52	0.8994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			50.82010	45.787	24.16	0.0550	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,925.52010	4,033.987	24.16	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			183.37300	162.238	19.83	0.1846	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,818.07300	1,910.438	19.83	0.8154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			169.81440	150.169	20.01	0.1724	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,914.51440	2,008.369	20.01	0.8276	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	17.13	Call			53.31710	47.982	23.92	0.0577	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,818.01710	3,926.182	23.92	0.9423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			321.89170	287.684	18.27	0.3047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,136.59170	1,215.884	18.27	0.6953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			258.88930	230.998	18.95	0.2516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,393.58930	1,479.198	18.95	0.7484	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			82.14440	73.341	22.03	0.0886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,956.84440	3,061.541	22.03	0.9114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			364.76420	326.442	17.89	0.3393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			999.46420	1,074.642	17.89	0.6607	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			342.59090	306.377	18.08	0.3215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,067.29090	1,144.577	18.08	0.6785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			168.63790	149.121	20.02	0.1713	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,923.33790	2,017.321	20.02	0.8287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			451.10810	404.631	17.26	0.4049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			785.80810	852.831	17.26	0.5951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			420.15680	376.502	17.47	0.3819	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			854.85680	924.702	17.47	0.6181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			253.74120	226.384	19.02	0.2471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,418.44120	1,504.584	19.02	0.7529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			566.70270	510.357	16.59	0.4859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			581.40270	638.557	16.59	0.5141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			558.68400	502.987	16.63	0.4805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			593.38400	651.187	16.63	0.5195	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			328.63230	293.769	18.21	0.3102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,113.33230	1,191.969	18.21	0.6898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			631.29860	569.313	16.28	0.5273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			495.99860	547.513	16.28	0.4727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			622.27920	560.943	16.32	0.5216	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			506.97920	559.143	16.32	0.4784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			388.66460	347.968	17.70	0.3579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			933.36460	1,006.168	17.70	0.6421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			668.57900	603.972	16.13	0.5501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			453.27900	502.172	16.13	0.4499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			654.37150	590.752	16.19	0.5415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			469.07150	518.952	16.19	0.4585	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			520.23140	467.728	16.84	0.4543	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			654.93140	715.928	16.84	0.5457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			743.80810	674.194	15.85	0.5940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			378.50810	422.394	15.85	0.4060	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			692.86990	626.608	16.04	0.5646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			427.56990	474.808	16.04	0.4354	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			578.94310	521.613	16.53	0.4940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			563.64310	619.813	16.53	0.5060	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,123.12370	1,032.725	14.89	0.7689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			157.82370	180.925	14.89	0.2311	0.00	0	114,600

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	12.50	Call			1,051.03660	963.330	15.00	0.7416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			185.73660	211.530	15.00	0.2584	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			640.43750	577.803	16.24	0.5330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			485.13750	536.003	16.24	0.4670	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			948.64780	866.303	15.20	0.6985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			233.34780	264.503	15.20	0.3015	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			683.05930	617.461	16.08	0.5588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			437.75930	485.661	16.08	0.4412	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			29.85200	25.485	24.22	0.0325	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,675.95200	4,785.185	24.22	0.9675	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			532.40170	479.394	16.85	0.4577	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			658.50170	719.094	16.85	0.5423	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			494.92230	445.607	17.09	0.4273	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			750.32230	814.807	17.09	0.5727	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			587.94930	531.700	16.62	0.4839	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			620.44930	678.200	16.62	0.5161	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			240.08500	214.445	19.41	0.2218	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,707.58500	1,796.145	19.41	0.7782	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			708.04600	643.460	16.17	0.5486	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			495.54600	545.160	16.17	0.4514	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			259.73680	232.145	19.23	0.2375	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,607.23680	1,693.845	19.23	0.7625	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			723.79260	661.538	16.34	0.5350	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			564.69260	617.338	16.34	0.4650	0.00	0	7,904
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			796.49730	729.892	16.07	0.5731	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			485.29730	533.592	16.07	0.4269	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			194.60070	175.280	20.23	0.1747	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,253.40070	2,348.980	20.23	0.8253	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			447.34390	408.317	17.98	0.3551	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,160.94390	1,237.317	17.98	0.6449	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			456.96510	417.509	17.94	0.3602	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,146.36510	1,222.309	17.94	0.6398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			870.77000	806.182	16.21	0.5692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			563.07000	614.982	16.21	0.4308	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			847.58680	784.385	16.29	0.5580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			589.88680	643.185	16.29	0.4420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			811.74850	750.737	16.43	0.5403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,075.67690	4,182.793	23.48	0.8995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,304.67000	1,218.489	15.14	0.7413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			246.97000	277.289	15.14	0.2587	5,545,786.00	20,000	36,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			996.12820	924.425	15.78	0.6266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			438.42820	483.225	15.78	0.3734	0.00	0	63,187
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,056.37590	4,163.831	23.46	0.8986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			959.41080	889.722	15.90	0.6103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			471.71080	518.522	15.90	0.3897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			123.72440	114.702	23.48	0.1010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,066.02440	4,173.502	23.48	0.8990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			123.37690	113.993	23.48	0.1005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,211.30300	2,305.188	19.87	0.7864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			237.39050	217.338	20.22	0.1910	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,429.69050	2,526.138	20.22	0.8090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			210.09050	192.286	20.56	0.1710	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,652.39050	2,751.086	20.56	0.8290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			124.07590	115.031	23.46	0.1014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,717.21200	1,803.631	19.06	0.7211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			328.61010	301.301	19.33	0.2547	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,880.91010	1,970.101	19.33	0.7453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			274.50540	251.452	19.82	0.2175	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,176.80540	2,270.252	19.82	0.7825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			269.00300	246.388	19.87	0.2136	4,927,752.00	20,000	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			634.04850	689.537	16.43	0.4597	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			609.95490	562.230	17.34	0.4324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			962.25490	1,031.030	17.34	0.5676	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			528.27900	486.759	17.80	0.3844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,150.57900	1,225.559	17.80	0.6156	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			364.91200	334.831	19.06	0.2789	0.00	0	8,395
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			285.42290	264.249	20.08	0.2120	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,460.52290	2,557.049	20.08	0.7880	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			416.41230	385.037	18.99	0.2946	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,781.51230	1,867.837	18.99	0.7054	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			582.64860	542.532	17.99	0.3846	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,315.14860	1,393.632	17.99	0.6154	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			618.24800	575.837	17.81	0.4019	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,242.64800	1,318.936	17.81	0.5981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			922.11330	864.926	16.74	0.5292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			817.21330	880.526	16.74	0.4708	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.00000	390.068	19.40	0.2743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			0.00000	2,265.668	19.40	0.7257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,225.13180	1,152.408	15.75	0.6502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			480.23180	528.008	15.75	0.3498	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,196.79870	1,126.806	15.83	0.6404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			501.89870	552.407	15.83	0.3596	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			201.72610	193.537	22.88	0.1395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,156.82610	4,269.137	22.88	0.8605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			491.75520	459.010	18.90	0.3156	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,856.85520	1,944.610	18.90	0.6844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			485.88370	453.218	18.94	0.3122	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,880.98370	1,968.818	18.94	0.6878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			201.23580	192.595	22.88	0.1390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,166.33580	4,278.195	22.88	0.8610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			294.32010	277.369	20.56	0.2019	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,929.42010	3,032.969	20.56	0.7981	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	17.69	Call			202.21860	193.995	22.86	0.1399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,147.31860	4,259.595	22.86	0.8601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,763.08030	2,650.998	12.98	0.9625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			18.18030	26.598	12.98	0.0375	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			0.00000	1,452.490	15.26	0.7458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			0.00000	328.090	15.26	0.2542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,248.19060	1,173.297	15.69	0.6581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			463.29060	508.897	15.69	0.3419	0.00	0	2,700
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			721.59420	678.964	18.15	0.4064	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,480.39420	1,560.964	18.15	0.5936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			739.57390	698.041	18.53	0.3967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,654.07390	1,737.141	18.53	0.6033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			736.99930	695.621	18.54	0.3956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,661.49930	1,744.721	18.54	0.6044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			734.43580	693.212	18.56	0.3944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,668.93580	1,752.312	18.56	0.6056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,483.55840	1,404.114	15.89	0.6758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			508.05840	553.214	15.89	0.3242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			669.22330	632.000	18.93	0.3645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,873.72330	1,961.100	18.93	0.6355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			478.73290	452.384	20.16	0.2724	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,683.23290	2,781.484	20.16	0.7276	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,957.57630	2,836.365	11.99	0.9656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			22.07630	25.464	11.99	0.0344	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,548.14610	1,466.898	15.79	0.6942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			462.64610	505.998	15.79	0.3058	0.00	0	750
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			862.08620	816.124	18.57	0.4226	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,665.58620	1,746.525	18.57	0.5774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			871.98160	826.944	18.84	0.4133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,819.58160	1,902.744	18.84	0.5867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			869.36540	824.475	18.86	0.4123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,826.96540	1,910.275	18.86	0.5877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			866.75940	822.016	18.87	0.4113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,834.35940	1,917.816	18.87	0.5887	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			990.83160	942.095	18.85	0.4346	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,838.93160	1,920.895	18.85	0.5654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,000.87550	952.942	19.06	0.4264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,988.97550	2,073.042	19.06	0.5736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			998.24290	950.443	19.07	0.4255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,996.34290	2,080.543	19.07	0.5745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			995.61940	947.953	19.08	0.4246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,003.71940	2,088.053	19.08	0.5754	0.00	0	0
Total \$ / R Option												10,473,538.00	40,000	1,699,196
Total \$ / R												959,426,455.90	112,656	2,688,882

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 Future			13.05970		13.17040			0.0000	300,373.10	23	407
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.25180		13.36530			0.0000	66,259.00	5	77
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			13.44120		13.55770			0.0000	0.00	0	4
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			13.62440		13.74490			0.0000	0.00	0	182
Total \$ / R MAXI Future											366,632.10	28	670
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			2,736.96460	2,182.212	20.83	0.0480	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			199,696.96460	210,212.212	20.83	0.9520	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			2,698.35320	2,151.460	20.85	0.0474	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			200,658.35320	211,181.460	20.85	0.9526	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			2,660.28990	2,121.099	20.87	0.0468	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			201,620.28990	212,151.099	20.87	0.9532	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			43,845.05070	39,312.067	17.34	0.3956	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			81,315.05070	88,132.067	17.34	0.6044	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			43,534.65680	39,029.533	17.37	0.3933	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			82,004.65680	88,849.533	17.37	0.6067	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			43,226.20710	38,749.487	17.39	0.3910	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			82,696.20710	89,569.487	17.39	0.6090	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			67,922.05240	62,669.311	17.00	0.4711	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			83,152.05240	89,549.311	17.00	0.5289	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			67,557.09540	62,328.668	17.01	0.4691	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			83,787.09540	90,208.668	17.01	0.5309	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			67,193.75330	61,990.442	17.03	0.4671	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			84,423.75330	90,870.442	17.03	0.5329	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			81,482.55830	76,284.434	17.15	0.4808	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			98,992.55830	105,844.434	17.15	0.5192	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			81,122.20340	75,945.020	17.16	0.4791	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			99,632.20340	106,505.020	17.16	0.5209	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			80,764.10850	75,607.272	17.18	0.4775	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			100,274.10850	107,167.272	17.18	0.5225	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											366,632.10	28	670
£ / R	On 31/07/2017	Foreign Exchange Future			16.92610		17.08860			0.0000	0.00	0	25
£ / R	On 18/09/2017	Foreign Exchange Future			17.09190		17.25610			0.0000	9,776,566.80	572	35,450
£ / R	On 18/12/2017	Foreign Exchange Future			17.39100		17.55930			0.0000	0.00	0	7,997
£ / R	On 19/03/2018	Foreign Exchange Future			17.68900		17.86120			0.0000	0.00	0	420
£ / R	On 18/06/2018	Foreign Exchange Future			17.98030		18.15650			0.0000	0.00	0	3,033
Total £ / R Future											9,776,566.80	572	46,925
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Call			540.28660	399.592	15.55	0.7370	0.00	0	0
£ / R	On 31/07/2017	Foreign Exchange Option	16.61	Put			61.68660	83.492	15.55	0.2630	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			226.10860	179.222	17.53	0.2501	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			970.00860	1,087.321	17.53	0.7499	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	18.01	Call			223.83750	177.322	17.55	0.2479	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			977.73750	1,095.422	17.55	0.7521	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			135.17580	104.750	18.34	0.1585	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			962.30400	1,079.243	17.52	0.7477	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,379.07580	1,512.850	18.34	0.8415	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			780.39340	662.462	15.68	0.6512	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			224.29340	270.562	15.68	0.3488	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			276.35600	221.078	17.19	0.2971	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			820.25600	929.178	17.19	0.7029	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			228.40400	181.143	17.52	0.2523	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			6.24440	5.181	22.30	0.0066	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,606.94440	7,774.181	22.30	0.9934	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			6.34900	5.269	22.30	0.0067	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,587.04900	7,754.269	22.30	0.9933	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			6.29650	5.225	22.30	0.0067	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,596.99650	7,764.225	22.30	0.9933	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,309.29320	1,208.509	16.67	0.6062	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			658.09320	729.509	16.67	0.3938	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,303.84090	1,203.352	16.67	0.6045	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			662.64090	734.352	16.67	0.3955	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,298.41200	1,198.213	16.68	0.6028	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			667.21200	739.213	16.68	0.3972	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,308.19230	1,229.662	17.27	0.5451	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,041.69230	1,139.362	17.27	0.4549	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,303.57520	1,225.289	17.27	0.5437	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,047.07520	1,144.989	17.27	0.4563	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,298.97910	1,220.922	17.28	0.5424	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,052.47910	1,150.622	17.28	0.4576	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												9,776,566.80	572	48,325
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11607		0.11719			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11829		0.11944			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12058		0.12176			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,107
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1.72320	2.086	23.98	0.0058	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,282.42320	3,394.586	23.98	0.9942	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.16200	0.231	23.98	0.0008	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,280.86200	4,392.731	23.98	0.9992	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.01200	0.021	23.98	0.0001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,280.71200	5,392.521	23.98	0.9999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			276.94260	260.865	21.64	0.2738	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,332.84260	1,431.565	21.64	0.7262	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,104.72850	1,012.366	16.58	0.7669	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	0.11	Put			160.62850	183.066	16.58	0.2331	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			560.56010	514.008	19.30	0.4794	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			616.46010	684.709	19.30	0.5206	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,389.99580	1,284.802	16.39	0.7737	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			214.29580	226.702	16.39	0.2263	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			839.86980	781.376	19.15	0.5435	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			664.16980	723.276	19.15	0.4565	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			495.64710	471.118	21.07	0.3634	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,319.94710	1,413.018	21.07	0.6366	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			14.85270		14.94440			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			14.86600		14.95770			0.0000	0.00	0	2
€ / R	On	29/08/2017	Foreign Exchange Future			14.96140		15.05390			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.02680		15.11980			0.0000	35,914,052.00	2,390	94,502
€ / R	On	27/09/2017	Foreign Exchange Future			15.05620		15.14950			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.15400		15.24800			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.25750		15.35240			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.32240		15.41790			0.0000	536,284.00	35	23,369
€ / R	On	27/12/2017	Foreign Exchange Future			15.35290		15.44890			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			15.62300		15.72170			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			15.91840		16.02110			0.0000	0.00	0	1,001
Total € / R Future												36,450,336.00	2,425	133,981
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			104.01700	60.639	15.54	0.2646	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			259.61700	307.939	15.54	0.7354	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			321.37560	243.492	14.42	0.6329	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			93.67560	107.492	14.42	0.3671	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			252.32780	210.323	15.46	0.3882	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			408.42780	458.923	15.46	0.6118	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,345.90830	4,437.971	25.78	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			5.69690	4.763	25.82	0.0091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,355.89690	4,447.963	25.82	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			5.68580	4.755	25.86	0.0091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,365.88580	4,457.955	25.86	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			5.70830	4.771	25.78	0.0091	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			351.14270	307.400	15.70	0.4188	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			511.64270	561.200	15.70	0.5812	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			435.06260	389.261	15.86	0.4343	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			607.06260	655.261	15.86	0.5657	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			519.27250	472.203	15.87	0.4512	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			676.87250	724.703	15.87	0.5488	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			111.25700	100.891	19.70	0.1119	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,743.35700	2,828.491	19.70	0.8881	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	Call			110.54840	100.257	19.71	0.1113	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,301.62310	1,367.361	17.28	0.7068	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,412.97370	1,481.152	17.52	0.7289	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,516.66780	1,433.545	13.94	0.8513	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			98.76780	111.145	13.94	0.1487	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,411.34720	1,330.108	14.05	0.8248	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			123.44720	137.708	14.05	0.1752	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			329.52310	299.761	17.28	0.2932	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,752.64840	2,837.857	19.71	0.8887	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			109.84480	99.627	19.73	0.1107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,761.94480	2,847.227	19.73	0.8893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.80480	7.715	21.77	0.0109	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,999.90480	6,095.315	21.77	0.9891	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			300.87370	273.552	17.52	0.2711	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			579.40030	531.666	15.91	0.4566	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			750.50030	798.766	15.91	0.5434	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,240.57220	1,169.358	14.70	0.6809	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			388.87220	416.358	14.70	0.3191	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,135.83110	1,069.022	14.93	0.6431	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			464.13110	496.022	14.93	0.3569	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,253.19440	1,180.985	14.68	0.6851	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			381.49440	407.985	14.68	0.3149	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,108.34450	1,042.511	14.99	0.6325	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			486.64450	519.511	14.99	0.3675	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,246.87010	1,175.157	14.69	0.6830	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			385.17010	412.157	14.69	0.3170	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			688.61080	726.755	15.33	0.3995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,204.81110	1,140.432	15.34	0.5988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			693.71110	732.032	15.34	0.4012	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,214.62970	1,149.891	15.32	0.6022	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			683.52970	721.491	15.32	0.3978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,209.71080	1,145.155	15.33	0.6005	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												36,450,336.00	2,425	195,139
AUS / R	On	18/09/2017	Foreign Exchange Future			10.20520		10.27100			0.0000	61,231.20	6	24,378
AUS / R	On	18/12/2017	Foreign Exchange Future			10.34340		10.41080			0.0000	0.00	0	4,499
AUS / R	On	19/03/2018	Foreign Exchange Future			10.47980		10.54870			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.61150		10.68250			0.0000	0.00	0	1,500
Total AU\$ / R Future												61,231.20	6	30,377
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,924.93730	1,988.906	19.26	0.9854	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.16030	4.273	19.21	0.0152	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,905.16030	1,969.073	19.21	0.9848	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.04770	4.189	19.24	0.0149	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	18/09/2017	Foreign Exchange Option	12.18	Put			1,915.04770	1,978.989	19.24	0.9851	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.93730	4.106	19.26	0.0146	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,536.99180	1,594.151	17.39	0.8774	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			76.92500	66.793	17.41	0.1214	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,546.12500	1,603.393	17.41	0.8786	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			78.66880	68.319	17.38	0.1239	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,527.86880	1,584.919	17.38	0.8761	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			77.79180	67.551	17.39	0.1226	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			236.89960	254.604	13.48	0.3190	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			788.63650	736.627	13.46	0.6876	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			229.93650	246.827	13.46	0.3124	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			781.92080	730.497	13.47	0.6843	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			233.22080	250.697	13.47	0.3157	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			775.59960	724.404	13.48	0.6810	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			645.71820	607.135	13.74	0.5552	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			473.21820	505.635	13.74	0.4448	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			655.43090	616.458	13.72	0.5609	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			462.93090	494.958	13.72	0.4391	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			650.56160	611.784	13.73	0.5581	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			468.06160	500.284	13.73	0.4419	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												61,231.20	6	30,377
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.33540		10.40590			0.0000	103,354.00	10	370
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.49600		10.56840			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.65300		10.72720			0.0000	0.00	0	0
Total CAD/ R Future												103,354.00	10	1,120
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			45.59170	36.286	16.60	0.1087	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			919.69170	980.886	16.60	0.8913	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			44.69950	35.561	16.63	0.1068	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			928.79950	990.161	16.63	0.8932	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			43.82600	34.852	16.66	0.1049	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			937.92600	999.452	16.66	0.8951	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			406.95510	365.529	14.04	0.5040	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			368.55510	399.529	14.04	0.4960	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			402.39080	361.511	14.06	0.4999	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			373.99080	405.511	14.06	0.5001	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			397.86790	357.535	14.08	0.4959	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			379.46790	411.535	14.08	0.5041	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			205.05130	221.575	13.44	0.2857	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			855.38050	797.875	13.44	0.7113	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			208.18050	224.875	13.44	0.2887	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			869.15700	811.311	13.44	0.7174	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			201.95700	218.311	13.44	0.2826	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
CAD / R	On	19/03/2018	Foreign Exchange Option	10.07	Call			862.25130	804.575	13.44	0.7143	0.00	0	0
Total CAD / R Option												0.00	0	0
Total CAD / R												103,354.00	10	1,120
CHF / R	On	18/09/2017	Foreign Exchange Future			13.61270		13.69080			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			13.89500		13.97530			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.18380		14.26690			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,808
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			43.08220	33.390	19.45	0.0707	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,732.28220	1,800.690	19.45	0.9293	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			42.59270	33.023	19.48	0.0699	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,741.79270	1,810.323	19.48	0.9301	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			42.10860	32.662	19.51	0.0692	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,751.30860	1,819.962	19.51	0.9308	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			557.27330	516.904	15.97	0.4862	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			601.97330	641.904	15.97	0.5138	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			553.33270	513.050	15.98	0.4836	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			608.03270	648.050	15.98	0.5164	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			549.41960	509.223	16.00	0.4809	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			614.11960	654.223	16.00	0.5191	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			807.46540	765.247	16.07	0.5356	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			680.56540	721.447	16.07	0.4644	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			803.08490	760.990	16.08	0.5335	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			686.18490	727.190	16.08	0.4665	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			798.73130	756.755	16.09	0.5313	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			691.83130	732.955	16.09	0.4687	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			1.92390		1.93800			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94220		1.95640			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95990		1.97420			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,091.88910	2,218.353	18.37	0.9126	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			64.99220	51.575	18.48	0.0795	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,184.99220	2,312.575	18.48	0.9205	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			58.90300	46.380	18.60	0.0723	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,278.90300	2,407.380	18.60	0.9277	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			71.88910	57.353	18.37	0.0874	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			813.91970	883.076	15.65	0.5155	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			867.71490	788.365	15.46	0.5245	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	18/12/2017	Foreign Exchange Option	1.94	Put			703.71490	766.365	15.46	0.4755	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			820.97990	744.943	15.54	0.5043	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			756.97990	822.943	15.54	0.4957	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			777.91970	705.076	15.65	0.4845	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,174.04860	1,091.890	15.53	0.5572	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			832.04860	892.890	15.53	0.4428	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,276.52220	1,188.776	15.41	0.5894	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			734.52220	789.776	15.41	0.4106	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,224.44320	1,139.492	15.47	0.5733	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			782.44320	840.492	15.47	0.4267	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			2.03350		2.04600			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.07440		2.08750			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,109.52680	1,010.545	14.62	0.7645	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			149.52680	175.545	14.62	0.2355	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,036.65870	940.933	14.75	0.7362	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			176.65870	205.933	14.75	0.2638	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			966.86410	874.524	14.87	0.7069	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			206.86410	239.524	14.87	0.2931	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			491.76190	536.663	15.48	0.3579	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,208.74100	1,125.287	15.56	0.6231	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			533.74100	581.287	15.56	0.3769	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,326.81800	1,238.096	15.40	0.6610	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			451.81800	494.096	15.40	0.3390	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,266.76190	1,180.663	15.48	0.6421	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			1.67620		1.68990			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70450		1.71870			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73140		1.74590			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			27.67920	18.953	20.29	0.0349	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,728.67920	2,856.953	20.29	0.9651	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			34.34630	23.935	20.04	0.0433	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,535.34630	2,661.935	20.04	0.9567	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			30.82730	21.296	20.17	0.0389	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,631.82730	2,759.296	20.17	0.9611	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			578.43560	518.292	17.03	0.4073	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			991.43560	1,073.292	17.03	0.5927	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			546.24710	488.969	17.18	0.3889	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,059.24710	1,143.969	17.18	0.6111	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			515.84710	461.339	17.32	0.3711	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,128.84710	1,216.339	17.32	0.6289	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			965.26870	1,038.271	16.58	0.5043	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,007.81690	930.634	16.34	0.5291	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			848.81690	916.634	16.34	0.4709	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			965.16710	890.599	16.46	0.5122	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			906.16710	976.599	16.46	0.4878	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			924.26870	852.271	16.58	0.4957	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			0.12440		0.12550			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12410		0.12390			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12390		0.12370			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12300		0.12270			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			1.60910		1.60920			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.63570		1.63600			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66260		1.66300			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			9.56050		9.64530			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.68460		9.77150			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.80720		9.89560			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			38.20060	29.556	17.75	0.0927	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			962.90060	1,039.056	17.75	0.9073	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			37.42490	28.926	17.77	0.0909	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			972.12490	1,048.426	17.77	0.9091	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			36.66440	28.310	17.80	0.0892	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			981.36440	1,057.810	17.80	0.9108	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			378.07030	349.673	16.38	0.4692	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			426.57030	485.073	16.38	0.5308	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			382.20600	352.557	16.16	0.4759	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			410.70600	467.957	16.16	0.5241	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	18/12/2017	Foreign Exchange Option	9.81	Call			380.11680	351.099	16.27	0.4725	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			418.61680	476.499	16.27	0.5275	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			975.96600	862.637	21.10	0.6206	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			520.36600	495.437	21.10	0.3794	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			964.98440	851.703	20.93	0.6187	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			519.38440	494.503	20.93	0.3813	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			954.00660	840.775	20.75	0.6168	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			518.40660	493.575	20.75	0.3832	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			1.27590		1.28680			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29090		1.30160			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30700		1.31500			0.0000	0.00	0	0
Total PULA / R Future												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			732.00000	841.000		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			832.00000	941.000		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			932.00000	1,041.000		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			184.00000	291.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			16.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	91.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			84.00000	191.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			50.00000	130.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			150.00000	70.000		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			50.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	30.000		1.0000	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			1.30880		1.31020			0.0000	0.00	0	9,929
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31240		1.31380			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.31600		1.31740			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	9,929
Total QUANTO £ / \$												0.00	0	9,929

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	18/09/2017	Foreign Exchange Future				1.15060		1.14800			0.0000	0.00	0	62
QUANTO €On	18/12/2017	Foreign Exchange Future				1.15630		1.15360			0.0000	0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future				1.16230		1.15960			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	62
Total QUANTO € / \$												0.00	0	62
RAIN On	18/09/2017	Foreign Exchange Future				22,736.38000		22,906.48000			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				9.54910		9.61060			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Call				224.31890	191.554	14.46	0.4560	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.63	Put				243.71890	272.454	14.46	0.5440	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Call				220.13070	187.794	14.49	0.4494	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.64	Put				249.53070	278.694	14.49	0.5506	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Call				216.00980	184.099	14.52	0.4427	0.00	0	0
SGD / R On	18/09/2017	Foreign Exchange Option	9.65	Put				255.40980	284.999	14.52	0.5573	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				3.63330		3.65110			0.0000	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Future				3.56230		3.58250			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Option	3.54	Call				151.93240	137.630	13.92	0.6839	0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Option	3.54	Put				40.83240	44.330	13.92	0.3161	0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Option	3.55	Call				144.94340	130.916	13.89	0.6667	0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Option	3.55	Put				43.84340	47.616	13.89	0.3333	0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Option	3.56	Call				138.11790	124.377	13.86	0.6490	0.00	0	0
TRY / R On	18/09/2017	Foreign Exchange Option	3.56	Put				47.01790	51.077	13.86	0.3510	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Option	3.51	Call				210.17490	198.665	14.83	0.5724	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Option	3.51	Put				137.67490	146.365	14.83	0.4276	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Option	3.52	Call				204.69840	193.428	14.82	0.5632	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Option	3.52	Put				142.19840	151.129	14.82	0.4368	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Option	3.53	Call				199.31420	188.286	14.82	0.5540	0.00	0	0
TRY / R On	19/03/2018	Foreign Exchange Option	3.53	Put				146.81420	155.986	14.82	0.4460	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 18/09/2017 Foreign Exchange Future			1.44010		1.45060			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.41700		1.42760			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.40020		1.41030			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									995 711 038.00	75,697	1,223,202
Total Options									10 473 538.00	40,000	1,761,754
Grand Total:									1,006,184,576.00	115,697	2,984,956