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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/07/2017 Foreign Exchange Future			13.39000		13.43490			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.44240		13.43500			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.44470		13.43980			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.45180		13.44710			0.0000	28,652,334.00	2,130	3,402
\$ / R On 18/07/2017 Foreign Exchange Future			13.45410		13.44960			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.45650		13.45190			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.46110		13.45650			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.47030		13.46570			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.47490		13.47040			0.0000	0.00	0	909
\$ / R On 31/07/2017 Foreign Exchange Future			13.48410		13.47960			0.0000	0.00	0	7,338
\$ / R On 04/08/2017 Foreign Exchange Future			13.49330		13.48880			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.50940		13.50500			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.52310		13.51860			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.55040		13.54590			0.0000	0.00	0	910
\$ / R On 31/08/2017 Foreign Exchange Future			13.55500		13.55050			0.0000	0.00	0	2,705
\$ / R On 18/09/2017 Foreign Exchange Future			13.59550		13.59110			0.0000	2,413,418,778.00	177,516	781,884
\$ / R On 27/09/2017 Foreign Exchange Future			13.61550		13.61110			0.0000	0.00	0	1,289
\$ / R On 28/09/2017 Foreign Exchange Future			13.61770		13.61330			0.0000	0.00	0	0
\$ / R On 29/09/2017 Foreign Exchange Future			13.61990		13.61550			0.0000	0.00	0	730
\$ / R On 23/10/2017 Foreign Exchange Future			13.67310		13.66890			0.0000	0.00	0	334
\$ / R On 27/10/2017 Foreign Exchange Future			13.68210		13.67780			0.0000	0.00	0	913

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Future			13.72000		13.71560			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.75340		13.74890			0.0000	0.00	0	915
\$ / R	On	18/12/2017	Foreign Exchange Future			13.79800		13.79330			0.0000	16,833,560.00	1,220	118,166
\$ / R	On	22/12/2017	Foreign Exchange Future			13.80690		13.80220			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future			13.81810		13.81330			0.0000	0.00	0	916
\$ / R	On	02/01/2018	Foreign Exchange Future			13.83140		13.82670			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future			13.84700		13.84220			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.92370		13.91820			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.92800		13.92260			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.99800		13.99190			0.0000	11,268,390.00	805	20,563
\$ / R	On	25/04/2018	Foreign Exchange Future			14.07810		14.07160			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.11220		14.10570			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.12070		14.11430			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.19310		14.18670			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.31510		14.30900			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.39270		14.38680			0.0000	0.00	0	400
\$ / R	On	13/11/2018	Foreign Exchange Future			14.51900		14.51340			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.58770		14.58230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.72280		14.71780			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79600		14.79110			0.0000	0.00	0	1,500
Total \$ / R Future												2,470,173,062.00	181,671	953,629
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			638.81280	680.000	19.14	1.0000	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			3.71280	0.000	19.14	0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,545.22350	4,537.611	100.00	1.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.22350	0.011	100.00	0.0000	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			12.36240	4.614	28.52	0.0405	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			527.36240	512.214	28.52	0.9595	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			786.19730	792.422	24.28	0.9997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			1.19730	0.022	24.28	0.0003	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			34.53180	22.818	21.12	0.1474	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			334.33180	327.518	21.12	0.8526	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			330.20490	308.290	17.78	0.7851	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			57.30490	40.090	17.78	0.2149	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put			1.87120	0.972	20.44	0.0072	0.00	0	34,000
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call			951.47120	955.072	20.44	0.9928	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			16.71400	12.026	17.83	0.0712	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			548.61400	548.526	17.83	0.9288	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,110.96620	1,103.492	22.55	0.9764	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			7.46620	4.592	22.55	0.0236	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Call			619.33120	620.901	17.08	0.9431	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	12.85	Put			12.83120	9.801	17.08	0.0569	0.00	0	20,000
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Call			485.84710	483.798	16.99	0.8843	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.00	Put			29.34710	22.698	16.99	0.1157	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Call			294.59380	283.396	16.82	0.7108	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	13.25	Put			88.09380	72.296	16.82	0.2892	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			347.77620	339.482	15.90	0.7405	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			82.07620	69.181	15.90	0.2595	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			859.51870	848.049	20.23	0.9247	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			25.21870	18.349	20.23	0.0753	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,060.20510	3,055.483	31.52	0.9985	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			0.60510	0.383	31.52	0.0015	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			225.64950	206.155	16.65	0.5135	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			196.04950	181.055	16.65	0.4865	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			381.66070	363.428	17.38	0.6537	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			141.26070	127.529	17.38	0.3463	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			155.47170	139.965	15.98	0.3572	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			344.27170	333.265	15.98	0.6428	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			432.02460	416.787	17.41	0.6243	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			187.02460	176.187	17.41	0.3757	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			211.17950	197.590	15.93	0.3912	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			379.77950	370.690	15.93	0.6088	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			311.09620	297.924	16.15	0.4633	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			356.99620	348.324	16.15	0.5367	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,298.47850	3,293.405	24.54	0.9906	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			4.37850	3.805	24.54	0.0094	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			102.70840	93.708	15.01	0.2098	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			683.20840	678.708	15.01	0.7902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			320.34240	309.720	16.00	0.4252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			461.44240	455.220	16.00	0.5748	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			180.94710	171.970	15.32	0.2902	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			418.82980	407.755	16.41	0.4997	0.00	0	186,712
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			352.84720	346.103	16.62	0.4726	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			461.74720	450.603	16.62	0.5274	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,403.89320	1,406.199	13.66	0.9672	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			12.79320	10.699	13.66	0.0328	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			622.36500	611.285	17.32	0.6148	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			143.01030	137.445	19.04	0.2200	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			919.84240	909.483	18.46	0.7292	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			180.94240	174.983	18.46	0.2708	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			249.31570	239.334	15.68	0.3616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			540.41570	534.834	15.68	0.6384	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			379.92980	373.255	16.41	0.5003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			150.82560	145.163	18.91	0.2307	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,497.92110	1,488.908	20.18	0.8573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			89.02110	84.408	20.18	0.1427	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			526.24460	515.078	16.91	0.5653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			317.34460	310.578	16.91	0.4347	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,101.91030	1,091.945	19.04	0.7800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			184.60810	175.565	15.34	0.2943	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			875.91810	873.826	14.61	0.8351	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			84.81810	78.326	14.61	0.1649	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,248.42060	1,238.815	19.48	0.8129	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		119.52060	114.315	19.48	0.1871	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,059.72560	1,049.663	18.91	0.7693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		437.28960	430.904	16.11	0.5538	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,438.62690	2,431.355	22.04	0.9494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		29.72690	26.855	22.04	0.0506	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,125.99050	1,126.306	13.95	0.9201	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		34.89050	30.806	13.95	0.0799	0.00	0	33,025
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		635.70810	631.065	15.34	0.7057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		8.67250	7.988	23.38	0.0165	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		155.73180	150.011	18.83	0.2373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,034.63180	1,024.511	18.83	0.7627	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,600.87460	1,603.744	14.71	0.9756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		9.77460	8.244	14.71	0.0244	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		346.18960	335.404	16.11	0.4462	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		137.42070	129.386	15.04	0.2380	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,410.99710	4,406.546	24.16	0.9953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		2.09710	2.046	24.16	0.0047	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		816.49450	805.856	18.09	0.6948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		207.59450	201.356	18.09	0.3052	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,417.57250	3,412.488	23.38	0.9835	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		8.33470	7.693	23.42	0.0160	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		203.26320	197.071	18.15	0.2996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		832.16320	821.571	18.15	0.7004	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,222.24400	1,212.573	19.40	0.8075	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		123.34400	118.073	19.40	0.1925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		728.52070	724.886	15.04	0.7620	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.16	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,827.99850	2,821.538	22.71	0.9668	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		19.09850	17.038	22.71	0.0332	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		486.67040	480.635	15.90	0.5959	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		295.57040	285.135	15.90	0.4041	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,447.23470	3,442.193	23.42	0.9840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		493.53940	482.374	16.77	0.5466	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		915.33850	913.635	14.50	0.8515	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		74.23850	68.135	14.50	0.1485	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,220.19660	3,214.773	23.16	0.9791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		11.29660	10.273	23.16	0.0209	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,408.90000	986,404.500	24.16	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,784.20960	3,779.533	23.79	0.9893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		331.10920	324.342	16.79	0.4496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		500.00920	488.842	16.79	0.5504	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		182.89860	176.924	18.43	0.2733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		911.79860	901.424	18.43	0.7267	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		334.63940	327.874	16.77	0.4534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		5.23950	4.971	23.80	0.0106	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	17.38	Put			3,794.13950	3,789.471	23.80	0.9894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			5.17040	4.910	23.82	0.0105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,804.07040	3,799.410	23.82	0.9895	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			5.30960	5.033	23.79	0.0107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Put			227.85740	218.143	15.58	0.3404	2,181,429.00	10,000	25,100
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Put			335.72380	324.999	16.07	0.4378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.48	Call			446.82380	440.499	16.07	0.5622	0.00	0	111
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Call			800.09630	797.268	14.83	0.7999	0.00	0	400
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Call			1,082.20160	1,082.116	14.06	0.9083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.55	Put			41.10160	36.616	14.06	0.0917	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Call			629.41410	624.706	15.36	0.7015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.15	Put			188.31410	179.205	15.36	0.2985	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.25	Call			568.95740	563.643	15.58	0.6596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put			13.73910	11.471	13.40	0.0355	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put			207.52240	198.098	15.47	0.3193	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call			598.62240	593.598	15.47	0.6807	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Put			430.89800	419.797	16.47	0.5077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.65	Call			371.99800	365.297	16.47	0.4923	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.90	Put			108.99630	101.768	14.83	0.2001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			196.94730	190.822	18.23	0.2915	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			1,345.41770	1,347.485	13.42	0.9632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			14.31770	11.985	13.42	0.0368	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Put			532.89230	521.725	16.94	0.5690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.81	Call			313.99230	307.225	16.94	0.4310	0.00	0	4,920
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call			1,354.83910	1,356.971	13.40	0.9645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			642.04710	637.470	15.32	0.7098	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			1,039.19420	1,038.702	14.17	0.8956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			48.09420	43.202	14.17	0.1044	0.00	0	190
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Put			665.47130	654.467	17.50	0.6347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.00	Call			256.57130	249.967	17.50	0.3653	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			855.84730	845.322	18.23	0.7085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			273.46500	266.785	17.32	0.3852	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			2,925.65840	2,919.511	22.83	0.9704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			16.75840	15.011	22.83	0.0296	0.00	0	10,000
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			360.58470	351.126	16.15	0.4400	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			471.68470	466.626	16.15	0.5600	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,528.59790	3,523.791	23.00	0.9818	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			9.69790	9.291	23.00	0.0182	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			215.51570	207.531	15.50	0.3133	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			648.81570	645.231	15.50	0.6867	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put			160.05680	153.039	15.19	0.2529	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call			755.55680	752.939	15.19	0.7471	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,328.75060	1,321.063	19.22	0.7652	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			187.65060	184.163	19.22	0.2348	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,798.12700	3,788.600	23.22	0.9681	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			25.92700	20.699	23.22	0.0319	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			773.07800	765.132	17.52	0.6051	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			350.87800	347.232	17.52	0.3949	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			918.67310	917.432	14.98	0.7707	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			160.87310	155.332	14.98	0.2293	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			399.42250	391.961	16.12	0.4222	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			577.22250	574.061	16.12	0.5778	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			701.46630	693.759	17.08	0.5545	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			437.06630	433.759	17.08	0.4455	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			429.73060	422.771	15.99	0.4064	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			678.63060	676.171	15.99	0.5936	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,038.22300	4,031.256	24.30	0.9462	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			47.12300	44.656	24.30	0.0538	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			76.32810	74.206	23.15	0.0816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,583.02810	3,576.206	23.15	0.9184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			76.01750	73.895	23.17	0.0813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,592.71750	3,585.895	23.17	0.9187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			76.64220	74.519	23.13	0.0820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,573.34220	3,566.519	23.13	0.9180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			0.00000	604.203	16.51	0.4787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			0.00000	602.203	16.51	0.5213	602,203.00	1,000	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			286.44550	280.490	15.25	0.2996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			929.74550	928.490	15.25	0.7004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			960.15090	959.049	15.16	0.7143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			266.85090	261.049	15.16	0.2857	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			328.05350	321.815	15.45	0.3277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			871.35350	869.815	15.45	0.6723	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			911.89280	910.551	15.31	0.6920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			298.59280	292.551	15.31	0.3080	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			894.32810	892.899	15.37	0.6836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			311.02810	304.899	15.37	0.3164	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,909.80270	1,902.395	19.88	0.7925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			203.10270	200.395	19.88	0.2075	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,476.90210	1,478.549	14.27	0.8799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			83.60210	80.549	14.27	0.1201	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			789.68600	787.773	15.74	0.6302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			396.38600	389.773	15.74	0.3698	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			562.24180	559.554	16.73	0.4931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			678.94180	671.554	16.73	0.5069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,276.56760	1,277.223	14.59	0.8277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			133.26760	129.223	14.59	0.1723	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,577.27950	1,569.704	19.21	0.7415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			260.57950	257.704	19.21	0.2585	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			646.74800	644.286	16.31	0.5477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			553.44800	546.286	16.31	0.4523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,647.84160	1,650.079	14.59	0.9049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			64.54160	62.079	14.59	0.0951	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,076.81450	2,080.136	15.38	0.9479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			33.51450	32.137	15.38	0.0521	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			445.78960	438.967	15.93	0.3977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			739.08960	736.967	15.93	0.6023	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,394.81400	1,396.070	14.40	0.8602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			101.51400	98.070	14.40	0.1398	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			947.88710	946.723	15.20	0.7087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			274.58710	268.723	15.20	0.2913	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,585.70670	1,578.130	19.23	0.7429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			259.00670	256.130	19.23	0.2571	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,574.73380	2,567.790	21.05	0.8634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			128.03380	125.790	21.05	0.1366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,485.36510	1,477.773	18.99	0.7255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			278.66510	275.773	18.99	0.2745	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,025.26710	1,024.536	15.03	0.7411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			231.96710	226.536	15.03	0.2589	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,841.39370	1,844.185	14.95	0.9273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			48.09370	46.185	14.95	0.0727	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			882.77890	881.291	15.41	0.6779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			319.47890	313.292	15.41	0.3221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,457.25640	3,450.438	22.87	0.9136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			80.55640	78.438	22.87	0.0864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			470.38100	467.557	17.29	0.4284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			857.08100	849.557	17.29	0.5716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,486.24960	3,479.428	22.94	0.9147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			79.54960	77.429	22.94	0.0853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			479.76150	476.946	17.23	0.4353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			836.46150	828.946	17.23	0.5647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,321.49730	4,314.803	24.54	0.9418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			54.79730	52.803	24.54	0.0582	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			499.11820	496.323	17.11	0.4493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			795.81820	788.323	17.11	0.5507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,418.62970	3,411.813	22.79	0.9121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			81.92970	79.813	22.79	0.0879	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			374.49250	371.661	18.01	0.3549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,111.19250	1,103.661	18.01	0.6451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,120.59780	3,113.808	22.12	0.8987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			93.89780	91.808	22.12	0.1013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			381.78770	378.967	17.95	0.3607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,088.48770	1,080.967	17.95	0.6393	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			816.13150	814.336	15.64	0.6442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			372.83150	366.336	15.64	0.3558	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			529.70660	526.956	16.92	0.4708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			736.40660	728.956	16.92	0.5292	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,524.93580	3,518.115	23.02	0.9162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			78.23580	76.115	23.02	0.0838	0.00	0	33,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		148.19650	145.799	20.67	0.1563	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,354.89650	2,347.799	20.67	0.8437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		800.17300	798.306	15.70	0.6358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		386.87300	380.306	15.70	0.3642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,863.26390	2,856.520	21.55	0.8848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		106.56390	104.520	21.55	0.1152	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,278.32720	4,271.651	24.56	0.9370	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		60.52720	58.551	24.56	0.0630	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		449.62610	442.800	15.94	0.3961	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		751.82610	749.700	15.94	0.6039	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		525.89430	518.831	16.16	0.4314	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		699.19430	696.931	16.16	0.5686	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		420.96860	413.716	15.71	0.3728	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		817.66860	815.116	15.71	0.6272	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,289.52020	1,281.968	18.27	0.6660	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		371.72020	368.968	18.27	0.3340	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,384.45710	1,376.889	18.50	0.6857	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		346.65710	343.889	18.50	0.3143	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		963.96340	962.779	15.27	0.6902	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		321.76340	315.779	15.27	0.3098	0.00	0	2,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		890.93560	884.340	17.03	0.5332	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		609.13560	608.040	17.03	0.4668	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		878.46350	872.050	17.00	0.5279	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		621.06350	620.050	17.00	0.4721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		404.31040	400.205	15.35	0.3211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,096.21040	1,098.205	15.35	0.6789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,282.65830	1,285.317	15.03	0.7437	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		290.75830	287.317	15.03	0.2563	0.00	0	43,187
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,843.30070	1,836.500	19.04	0.7084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		0.00000	715.727	16.42	0.4544	5,010,086.90	7,000	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		160.69220	158.950	22.24	0.1322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,668.79220	3,660.950	22.24	0.8678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		383.83430	379.836	15.30	0.3101	0.00	0	5,600
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		160.22230	158.476	22.26	0.1318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,678.32230	3,670.476	22.26	0.8682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		161.16460	159.428	22.22	0.1326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,659.26460	3,651.428	22.22	0.8674	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		0.00000	803.727	16.42	0.5456	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		325.69770	324.779	19.44	0.2580	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		2,297.13140	2,289.964	19.77	0.7678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		289.03140	287.964	19.77	0.2322	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		1,875.98180	1,869.151	19.10	0.7133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		367.88180	367.151	19.10	0.2867	0.00	0	30,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1,125.73430	1,127.836	15.30	0.6899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		440.59090	436.302	15.49	0.3390	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,237.15380	1,239.657	15.10	0.7289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			315.25380	311.657	15.10	0.2711	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,644.35910	1,648.400	14.56	0.8404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			152.45910	150.400	14.56	0.1596	0.00	0	41,150
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,083.79770	2,076.779	19.44	0.7420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			375.20070	374.501	19.04	0.2916	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,404.44630	1,398.007	18.11	0.6346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			486.34630	486.007	18.11	0.3654	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,560.25310	1,553.674	18.46	0.6634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			442.15310	441.674	18.46	0.3366	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,052.49090	1,054.302	15.49	0.6610	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,404.04080	1,464.113	18.07	0.6232	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			475.64080	542.213	18.07	0.3768	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,012.63410	2,111.483	19.27	0.7227	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			274.23410	379.583	19.27	0.2773	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,043.78520	1,038.782	17.09	0.5204	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			749.48520	750.982	17.09	0.4796	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			978.83520	974.117	16.92	0.5013	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			793.13520	794.817	16.92	0.4987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,489.91390	1,494.596	15.13	0.7408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			353.21390	351.497	15.13	0.2592	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,573.29690	2,566.907	19.69	0.7439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			379.99690	380.007	19.69	0.2561	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,522.51550	1,527.266	15.08	0.7497	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			335.81550	334.166	15.08	0.2503	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,546.65090	1,541.738	18.00	0.6070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			623.35090	624.838	18.00	0.3930	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,150.10080	1,153.926	15.79	0.6316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			603.40080	600.826	15.79	0.3684	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,548.98270	1,553.782	15.04	0.7568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			322.28270	320.682	15.04	0.2432	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,569.26350	1,564.319	18.04	0.6109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			615.96350	617.418	18.04	0.3891	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,202.80320	3,211.398	13.81	0.9756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			16.10320	18.298	13.81	0.0244	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			249.83700	248.551	21.61	0.1713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,763.13700	3,755.451	21.61	0.8287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			249.20870	247.918	21.63	0.1708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,772.50870	3,764.818	21.63	0.8292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			250.46470	249.190	21.60	0.1717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,753.76470	3,746.090	21.60	0.8283	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,205.79800	1,200.640	17.28	0.5105	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			894.79800	895.740	17.28	0.4895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,408.12170	3,416.540	13.42	0.9720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			21.32170	23.840	13.42	0.0280	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,573.18690	1,566.092	18.00	0.5635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			819.98690	818.792	18.00	0.4365	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,345.70170	2,337.297	19.30	0.6697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			592.50170	589.997	19.30	0.3303	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,852.25410	1,857.313	14.86	0.7825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			315.45410	314.613	14.86	0.2175	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			899.32450	898.595	17.64	0.4707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,382.52450	1,375.895	17.64	0.5293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			905.57420	904.877	17.62	0.4734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,368.77420	1,362.177	17.62	0.5266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,785.55560	1,789.644	15.11	0.7639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			358.75560	356.944	15.11	0.2361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			902.44280	901.729	17.63	0.4721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,375.64280	1,369.029	17.63	0.5279	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,383.52280	1,375.364	17.64	0.5044	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,036.92280	1,034.364	17.64	0.4956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,542.45900	1,533.058	17.92	0.5203	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,040.95220	1,036.995	17.90	0.4821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,528.65220	1,519.295	17.90	0.5179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,037.84980	1,033.871	17.91	0.4809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,535.54980	1,526.171	17.91	0.5191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,034.75900	1,030.758	17.92	0.4797	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,550.01210	1,539.377	17.89	0.4995	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,167.81210	1,162.177	17.89	0.5005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,173.25210	1,166.306	18.10	0.4889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,692.15210	1,680.306	18.10	0.5111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,170.17420	1,163.214	18.11	0.4879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,699.07420	1,687.214	18.11	0.5121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,167.11440	1,160.124	18.12	0.4869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,706.01440	1,694.124	18.12	0.5131	0.00	0	0
Total \$ / R Option												7,793,718.90	18,000	1,585,746
Total \$ / R												2,477,966,780.90	199,671	2,539,375
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.59550		13.59110			0.0000	557,415.50	41	394
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.79800		13.79330			0.0000	0.00	0	62
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.99800		13.99190			0.0000	0.00	0	4
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.19310		14.18670			0.0000	0.00	0	182
Total \$ / R MAXI Future												557,415.50	41	642
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,521.83900	7,085.310	20.46	0.1223	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			163,411.83900	162,535.310	20.46	0.8777	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			7,438.01270	7,003.185	20.48	0.1210	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			164,328.01270	163,453.185	20.48	0.8790	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,606.51600	7,168.300	20.44	0.1236	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			162,496.51600	161,618.300	20.44	0.8764	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			62,542.82890	62,290.203	16.41	0.5345	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			58,212.82890	57,490.203	16.41	0.4655	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			62,124.91280	61,870.866	16.43	0.5318	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			58,794.91280	58,070.866	16.43	0.4682	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			62,963.82510	62,712.279	16.39	0.5371	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			57,633.82510	56,912.279	16.39	0.4629	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			88,474.31290	88,582.680	16.09	0.5859	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			61,284.31290	60,782.680	16.09	0.4141	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			88,023.26510	88,130.011	16.11	0.5837	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			61,833.26510	61,330.011	16.11	0.4163	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			88,927.70820	89,037.707	16.07	0.5880	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			60,737.70820	60,237.707	16.07	0.4120	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			101,740.87730	102,066.219	16.25	0.5783	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			76,070.87730	75,756.219	16.25	0.4217	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			101,313.61600	101,637.392	16.27	0.5765	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			76,643.61600	76,327.392	16.27	0.4235	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			102,170.10940	102,497.558	16.24	0.5801	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			75,500.10940	75,187.558	16.24	0.4199	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												557,415.50	41	642
£ / R	On	31/07/2017	Foreign Exchange Future			17.35670		17.36770			0.0000	0.00	0	25
£ / R	On	18/09/2017	Foreign Exchange Future			17.52650		17.53750			0.0000	19,734,839.00	1,126	33,817
£ / R	On	18/12/2017	Foreign Exchange Future			17.83690		17.84760			0.0000	0.00	0	7,997
£ / R	On	19/03/2018	Foreign Exchange Future			18.14600		18.15560			0.0000	0.00	0	420
£ / R	On	18/06/2018	Foreign Exchange Future			18.45150		18.46120			0.0000	0.00	0	3,033
Total £ / R Future												19,734,839.00	1,126	45,292
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Put			39.96120	33.005	15.03	0.1080	0.00	0	0
£ / R	On	31/07/2017	Foreign Exchange Option	16.61	Call			797.66120	779.705	15.03	0.8920	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			171.87560	169.575	15.80	0.2318	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			1,009.37560	996.075	15.80	0.7682	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			673.89200	673.720	17.04	0.5676	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			411.39200	400.220	17.04	0.4324	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Put			1,184.29780	1,186.603	18.22	0.7381	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			801.20250	801.669	17.36	0.6199	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.50	Call			221.79780	213.103	18.22	0.2619	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			345.65960	335.160	17.38	0.3774	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			808.15960	808.660	17.38	0.6226	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			342.64430	332.180	17.40	0.3748	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			815.14430	815.680	17.40	0.6252	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			348.70250	338.169	17.36	0.3801	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			14.00360	13.585	22.95	0.0148	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,306.40360	7,316.686	22.95	0.9852	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			13.90180	13.486	22.95	0.0147	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,316.30180	7,326.586	22.95	0.9853	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			13.80060	13.388	22.95	0.0146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,326.20060	7,336.488	22.95	0.9854	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,492.19520	1,484.651	16.24	0.6757	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			556.59520	558.651	16.24	0.3243	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,485.99780	1,478.466	16.24	0.6741	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			560.39780	562.466	16.24	0.3259	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,498.41450	1,490.852	16.24	0.6773	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			552.81450	554.852	16.24	0.3227	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,471.59110	1,464.079	16.63	0.6060	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			910.39110	912.579	16.63	0.3940	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,466.60070	1,459.099	16.64	0.6046	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			915.40070	917.599	16.64	0.3954	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,476.59600	1,469.081	16.62	0.6073	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			905.39600	907.581	16.62	0.3927	0.00	0	0
Total £ / R Option												0.00	0	1,900
Total £ / R												19,734,839.00	1,126	47,192
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11941		0.11967			0.0000	0.00	0	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12172		0.12198			0.0000	0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12409		0.12435			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			1.12720	0.571	22.48	0.0017	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,033.62720	4,059.471	22.48	0.9983	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.14200	0.057	22.48	0.0002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,032.64200	5,058.957	22.48	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			7.39150	4.582	22.48	0.0117	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,039.89150	3,063.482	22.48	0.9883	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			687.62770	674.125	18.26	0.5706	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			489.32770	502.425	18.26	0.4294	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			345.82620	335.362	20.10	0.3349	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,147.52620	1,163.662	20.10	0.6651	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,307.93610	1,285.266	16.08	0.8416	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			109.63610	113.566	16.08	0.1584	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			966.30740	958.834	18.22	0.6167	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			531.60740	550.133	18.22	0.3833	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			577.77340	572.484	19.85	0.4209	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,143.07340	1,163.784	19.85	0.5791	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,586.05270	1,569.158	16.25	0.8314	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			151.35270	160.458	16.25	0.1686	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			15.35840		15.35410			0.0000	0.00	0	800
€ / R	On	31/07/2017	Foreign Exchange Future			15.37210		15.36770			0.0000	0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/08/2017	Foreign Exchange Future			15.47080		15.46630			0.0000	0.00	0	800
€ / R	On	18/09/2017	Foreign Exchange Future			15.53860		15.53430			0.0000	21,847,271.60	1,406	96,897
€ / R	On	27/09/2017	Foreign Exchange Future			15.56930		15.56500			0.0000	0.00	0	800
€ / R	On	27/10/2017	Foreign Exchange Future			15.67080		15.66670			0.0000	0.00	0	800
€ / R	On	28/11/2017	Foreign Exchange Future			15.77890		15.77460			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			15.84770		15.84340			0.0000	0.00	0	22,446
€ / R	On	27/12/2017	Foreign Exchange Future			15.87980		15.87550			0.0000	0.00	0	800
€ / R	On	19/03/2018	Foreign Exchange Future			16.16160		16.15660			0.0000	0.00	0	10,307
€ / R	On	18/06/2018	Foreign Exchange Future			16.47300		16.46800			0.0000	0.00	0	1,001
Total € / R Future												21,847,271.60	1,406	135,453
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Put			112.90140	101.924	15.70	0.3023	0.00	0	0
€ / R	On	27/07/2017	Foreign Exchange Option	15.10	Call			367.00140	360.324	15.70	0.6977	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Put			30.02520	25.781	14.20	0.1021	0.00	0	0
€ / R	On	31/07/2017	Foreign Exchange Option	14.73	Call			667.72520	667.881	14.20	0.8979	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Put			237.32020	226.841	15.08	0.3697	0.00	0	0
€ / R	On	29/08/2017	Foreign Exchange Option	15.21	Call			493.62020	487.641	15.08	0.6303	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			9.38690	8.394	23.29	0.0154	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,945.08690	3,939.793	23.29	0.9846	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			9.36540	8.370	23.33	0.0153	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,955.06540	3,949.770	23.33	0.9847	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			9.40860	8.417	23.26	0.0154	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,935.10860	3,929.817	23.26	0.9846	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Put			328.34280	320.476	15.29	0.3929	0.00	0	0
€ / R	On	27/09/2017	Foreign Exchange Option	15.31	Call			583.34280	579.776	15.29	0.6071	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			411.66430	405.381	15.38	0.4075	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			658.36430	656.181	15.38	0.5925	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			475.86520	469.816	15.33	0.4098	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			740.46520	738.716	15.33	0.5902	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,909.78130	1,912.363	14.36	0.9111	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			66.38130	64.663	14.36	0.0889	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,020.50130	1,013.436	16.62	0.5985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,381.39270	2,374.283	19.18	0.8310	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,591.60040	5,586.219	22.72	0.9725	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			173.74990	170.946	19.19	0.1681	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,390.34990	2,383.246	19.19	0.8319	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			172.71670	169.917	19.20	0.1672	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,399.31670	2,392.217	19.20	0.8328	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			174.79270	171.983	19.18	0.1690	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			473.90130	471.136	16.62	0.4015	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,790.08590	1,792.636	14.12	0.8980	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			76.68590	74.936	14.12	0.1020	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,121.46090	1,114.320	16.86	0.6257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			434.86090	432.020	16.86	0.3743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			25.00040	23.919	22.72	0.0275	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			542.05860	536.159	15.35	0.4169	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	27/12/2017	Foreign Exchange Option	15.62	Call			797.55860	795.959	15.35	0.5831	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,567.07800	1,571.547	14.37	0.7790	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			260.47800	259.947	14.37	0.2210	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,428.00980	1,432.176	14.49	0.7428	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			321.40980	320.576	14.49	0.2572	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,559.92770	1,564.385	14.37	0.7772	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			263.32770	262.785	14.37	0.2228	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,394.55840	1,398.639	14.52	0.7335	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			337.95840	337.039	14.52	0.2665	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,552.79800	1,557.239	14.38	0.7754	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			266.19800	265.639	14.38	0.2246	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			506.40450	508.362	14.73	0.3109	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,476.50140	1,483.485	14.72	0.6924	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			498.50140	500.484	14.72	0.3076	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,470.44360	1,477.414	14.72	0.6907	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			502.44360	504.414	14.72	0.3093	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,464.40450	1,471.362	14.73	0.6891	0.00	0	0
Total € / R Option												0.00	0	61,158
Total € / R												21,847,271.60	1,406	196,611
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.31350		10.32900			0.0000	15,057,710.00	1,460	23,208
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.45450		10.47030			0.0000	0.00	0	4,481
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.59450		10.60980			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.73070		10.74630			0.0000	0.00	0	1,500
Total AU\$ / R Future												15,057,710.00	1,460	29,189
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,850.72540	1,864.936	19.11	0.9736	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			9.54710	8.278	19.13	0.0260	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,860.54710	1,874.778	19.13	0.9740	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			9.37200	8.122	19.15	0.0255	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,870.37200	1,884.622	19.15	0.9745	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			9.72540	8.436	19.11	0.0264	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,499.95890	1,511.158	17.30	0.8543	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			92.22610	87.554	17.27	0.1486	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,481.92610	1,493.054	17.27	0.8514	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			91.23770	86.601	17.29	0.1472	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,490.93770	1,502.101	17.29	0.8528	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			90.25890	85.658	17.30	0.1457	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			216.67130	219.734	13.50	0.2810	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			829.58800	817.390	13.50	0.7160	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			219.78800	222.890	13.50	0.2840	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			822.73890	810.581	13.50	0.7130	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			222.93890	226.081	13.50	0.2870	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			836.47130	824.234	13.50	0.7190	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			692.80360	683.451	13.53	0.5943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			436.50360	442.751	13.53	0.4057	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			687.77220	678.446	13.54	0.5914	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			441.47220	447.746	13.54	0.4086	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			682.76710	673.476	13.55	0.5886	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			446.46710	452.776	13.55	0.4114	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												15,057,710.00	1,460	29,189
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.56560		10.55900			0.0000	105,656.00	10	360
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.73170		10.72470			0.0000	0.00	0	750
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.89520		10.88730			0.0000	0.00	0	0
Total CAD/ R Future												105,656.00	10	1,110
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			79.07750	78.758	16.67	0.1916	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			810.07750	803.158	16.67	0.8084	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			77.73660	77.406	16.69	0.1887	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			818.73660	811.806	16.69	0.8113	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			80.44320	80.133	16.64	0.1944	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			801.44320	794.533	16.64	0.8056	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			495.59960	499.467	14.07	0.5947	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			310.89960	307.767	14.07	0.4053	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			490.48910	494.376	14.08	0.5907	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			315.78910	312.676	14.08	0.4093	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			500.75210	504.602	14.05	0.5987	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			306.05210	302.902	14.05	0.4013	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			988.01500	992.698	13.51	0.7756	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			170.71500	167.498	13.51	0.2244	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			980.73100	985.394	13.52	0.7729	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			173.43100	170.193	13.52	0.2271	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			995.33150	1,000.035	13.51	0.7783	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			168.03150	164.835	13.51	0.2217	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												105,656.00	10	1,110
CHF / R	On	18/09/2017	Foreign Exchange Future			14.12070		14.14920			0.0000	0.00	0	1,308
CHF / R	On	18/12/2017	Foreign Exchange Future			14.41740		14.44510			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.71900		14.74740			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			108.69920	89.278	18.58	0.1545	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,349.49920	1,358.578	18.58	0.8455	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			107.58990	88.218	18.60	0.1529	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,358.38990	1,367.518	18.60	0.8471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			109.82110	90.351	18.56	0.1561	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,340.62110	1,349.651	18.56	0.8439	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			824.76320	801.784	15.61	0.6235	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			409.66320	414.384	15.61	0.3765	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			819.42420	796.428	15.62	0.6208	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			414.32420	419.028	15.62	0.3792	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			830.13490	807.169	15.59	0.6261	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			405.03490	409.768	15.59	0.3739	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,077.53180	1,055.938	15.41	0.6450	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			480.13180	486.938	15.41	0.3550	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,072.17720	1,050.588	15.42	0.6429	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			484.77720	491.588	15.42	0.3571	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,082.91050	1,061.308	15.40	0.6472	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			475.51050	482.308	15.40	0.3528	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			1.98780		1.98720			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00590		2.00480			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.02330		2.02180			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			145.11070	139.362	18.11	0.1712	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,773.11070	1,761.362	18.11	0.8288	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			133.06170	127.525	18.24	0.1586	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,861.06170	1,849.525	18.24	0.8414	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			158.23980	152.283	17.98	0.1847	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,686.23980	1,674.283	17.98	0.8153	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			513.26350	502.316	15.09	0.3507	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,105.33270	1,105.093	15.17	0.6297	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			557.33270	546.093	15.17	0.3703	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,051.48780	1,050.982	15.25	0.6100	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			603.48780	591.982	15.25	0.3900	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,161.26350	1,161.316	15.09	0.6493	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,578.73630	1,584.824	15.06	0.6849	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			560.73630	551.824	15.06	0.3151	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,519.46850	1,525.333	15.12	0.6695	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			601.46850	592.333	15.12	0.3305	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,461.88610	1,467.537	15.18	0.6541	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			643.88610	634.537	15.18	0.3459	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			2.10170		2.10080			0.0000	315,255.00	150	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Future			2.14510		2.14430			0.0000	0.00	0	0
Total DKK / R Future												315,255.00	150	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,511.95570	1,516.296	15.04	0.8627	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			103.95570	99.296	15.04	0.1373	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,424.87040	1,429.293	14.90	0.8472	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			116.87040	112.293	14.90	0.1528	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,600.35570	1,604.656	15.19	0.8769	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			92.35570	87.656	15.19	0.1231	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			333.78520	335.126	14.72	0.2535	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,717.28510	1,726.829	14.59	0.7797	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			274.28510	275.829	14.59	0.2203	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,646.07540	1,655.531	14.66	0.7633	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			303.07540	304.531	14.66	0.2367	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,576.78520	1,586.126	14.72	0.7465	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												315,255.00	150	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74350		1.74150			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77280		1.77070			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.80100		1.79840			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			84.36480	80.918	20.27	0.1119	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,169.36480	2,145.918	20.27	0.8881	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			76.38160	72.764	20.34	0.1022	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,261.38160	2,237.764	20.34	0.8978	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			91.72290	88.220	20.09	0.1211	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,076.72290	2,053.220	20.09	0.8789	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			776.53930	781.978	16.37	0.5275	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			769.53930	753.978	16.37	0.4725	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			736.28820	741.352	16.51	0.5071	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			829.28820	813.352	16.51	0.4929	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			818.88310	824.725	16.23	0.5482	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			711.88310	696.725	16.23	0.4518	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			612.61930	600.399	15.59	0.3537	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,244.83310	1,258.153	15.71	0.6290	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			660.83310	648.153	15.71	0.3710	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,194.95320	1,207.822	15.83	0.6119	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			710.95320	697.822	15.83	0.3881	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,296.61930	1,310.399	15.59	0.6463	0.00	0	0
Total HK\$/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 HK\$/R												0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12940		0.12940			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12770		0.12810			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12840		0.12860			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12800		0.12800			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	18/09/2017	Foreign Exchange Future			1.63430		1.62930			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.66170		1.65660			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.68940		1.68400			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			9.86650		9.87090			0.0000	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.99640		10.00080			0.0000	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			10.12400		10.12830			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			75.70130	73.332	17.18	0.1867	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.58	Put			784.80130	786.832	17.18	0.8133	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.59	Call			74.34330	72.000	17.21	0.1838	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.59	Put			793.44330	795.500	17.21	0.8162	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.57	Call			77.08400	74.690	17.16	0.1897	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Option	10.57	Put			776.18400	778.190	17.16	0.8103	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Call			581.99480	578.252	18.07	0.5891	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.80	Put			381.19480	381.852	18.07	0.4109	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Call			572.75610	569.117	17.93	0.5861	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.81	Put			381.95610	382.717	17.93	0.4139	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Call			563.53770	560.000	17.78	0.5831	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Option	9.82	Put			382.73770	383.600	17.78	0.4169	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1,151.44170	1,149.605	23.65	0.6732	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			473.14170	475.605	23.65	0.3268	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1,144.92870	1,143.133	23.64	0.6713	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			476.62870	479.133	23.64	0.3287	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1,157.97000	1,156.096	23.67	0.6751	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			469.67000	472.096	23.67	0.3249	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			1.30810		1.30750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32300		1.32290			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
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33700		1.34000			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			625.00000	619.000		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			725.00000	719.000		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			525.00000	519.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			229.00000	230.000		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			129.00000	130.000		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			29.00000	30.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			300.00000	270.000		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			200.00000	170.000		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			400.00000	370.000		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			1.28910		1.29040			0.0000	0.00	0	4,729
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29270		1.29390			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29630		1.29760			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			1.14290		1.14300			0.0000	0.00	0	82
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.14850		1.14860			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.15460		1.15470			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	82
Total QUANTO € / \$												0.00	0	82
RAIN	On	18/09/2017	Foreign Exchange Future			23,506.08000		23,506.76000			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			9.81880		9.83880			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 SGD / R Future									0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Call			355.23180	340.144	14.50	0.6197	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.65	Put			166.43180	171.344	14.50	0.3803	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Call			366.86950	351.589	14.47	0.6324	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.63	Put			158.06950	162.789	14.47	0.3676	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Call			361.01710	345.834	14.49	0.6261	0.00	0	0
SGD / R On 18/09/2017 Foreign Exchange Option	9.64	Put			162.21710	167.034	14.49	0.3739	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			3.69160		3.67100			0.0000	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Future			3.61950		3.59890			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			166.98360	179.627	14.55	0.7408	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.55	Put			45.98360	38.027	14.55	0.2592	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.56	Call			160.01480	172.363	14.52	0.7266	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.56	Put			49.01480	40.763	14.52	0.2734	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.54	Call			174.09650	187.032	14.58	0.7545	0.00	0	0
TRY / R On 18/09/2017 Foreign Exchange Option	3.54	Put			43.09650	35.432	14.58	0.2455	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.52	Call			218.86340	229.376	14.81	0.6133	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.52	Put			139.96340	129.876	14.81	0.3867	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.53	Call			213.44390	223.743	14.81	0.6045	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.53	Put			144.54390	134.244	14.81	0.3955	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.51	Call			224.37230	235.099	14.81	0.6221	0.00	0	0
TRY / R On 19/03/2018 Foreign Exchange Option	3.51	Put			135.47230	125.599	14.81	0.3779	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			1.46490		1.45640			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.44200		1.43380			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.42550		1.41800			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,527,791,209.10	185,864	1,180,578
Total Options									7,793,718.90	18,000	1,648,804
Grand Total:									2,535,584,928.00	203,864	2,829,382