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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/03/2017 Foreign Exchange Future			12.78730		12.73910			0.0000	238,278,548.20	18,634	0
\$ / R On 27/03/2017 Foreign Exchange Future			12.77120		12.74600			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			12.77570		12.75010			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.77990		12.75460			0.0000	10,735,116.00	840	6,586
\$ / R On 03/04/2017 Foreign Exchange Future			12.78630		12.76140			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.80130		12.77710			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.80350		12.77930			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			12.80560		12.78160			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.80770		12.78380			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.81840		12.79510			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.82270		12.86050			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.82490		12.80170			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.83350		12.81030			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.84000		12.81680			0.0000	256,800.00	20	2,057
\$ / R On 04/05/2017 Foreign Exchange Future			12.85300		12.82970			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.86830		12.84470			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			12.90060		12.87660			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			12.91100		12.93610			0.0000	516,440.00	40	40
\$ / R On 19/06/2017 Foreign Exchange Future			12.95080		12.92640			0.0000	582,177,312.40	44,953	493,350
\$ / R On 28/06/2017 Foreign Exchange Future			12.97010		12.94590			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			12.97440		12.95020			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
\$ / R	On	12/07/2017	Foreign Exchange Future			13.00040		12.97630			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.01990		12.99580			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.02860		13.00450			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.03290		13.00880			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.04160		13.01750			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.06550		13.04140			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.10450		13.08050			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.14790		13.12390			0.0000	2,169,403.50	165	24,721
\$ / R	On	27/09/2017	Foreign Exchange Future			13.16730		13.14340			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.16940		13.14550			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.22300		13.19940			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.23160		13.20800			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.26810		13.24460			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.30030		13.27700			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.34320		13.32010			0.0000	333,580.00	25	17,601
\$ / R	On	22/12/2017	Foreign Exchange Future			13.35180		13.32860			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.46230		13.43980			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.46650		13.44400			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.53320		13.51120			0.0000	0.00	0	170
\$ / R	On	25/04/2018	Foreign Exchange Future			13.61180		13.59030			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.64580		13.62450			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.65430		13.63310			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.72660		13.70580			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			13.84560		13.82560			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.92010		13.90040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.04120		14.02240			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.10710		14.08870			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.23680		14.21910			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.30700		14.28970			0.0000	0.00	0	0
Total \$ / R Future												834,467,200.10	64,677	552,875
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Call			1.99360	0.000	8.44	0.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Put			262.89360	212.700	8.44	1.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			312.02690	262.700	8.44	1.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			1.12690	0.000	8.44	0.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			36.98260	37.300	8.44	1.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			47.88260	0.000	8.44	0.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			1,010.92190	962.700	8.44	1.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			0.02190	0.000	8.44	0.0000	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			400.37840	371.601	15.02	0.8580	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			26.37840	22.801	15.02	0.1420	0.00	0	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			757.69390	731.780	17.75	0.9552	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			7.79390	7.480	17.75	0.0448	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,690.03410	2,664.345	29.87	0.9997	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.13410	0.045	29.87	0.0003	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,866.15220	1,840.545	24.26	0.9975	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	31/03/2017	Foreign Exchange Option	14.62	Call			0.75220	0.445	24.26	0.0025	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			495.74440	470.992	14.31	0.8620	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			27.14440	27.292	14.31	0.1380	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			417.33350	392.303	13.93	0.8139	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			38.73350	38.603	13.93	0.1861	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			48.76020	48.456	13.68	0.2253	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			367.36020	342.156	13.68	0.7747	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,229.26750	1,204.261	17.70	0.9744	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			6.36750	5.561	17.70	0.0256	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			523.99340	494.707	14.47	0.8186	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			51.09340	46.007	14.47	0.1814	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			748.59050	720.554	15.48	0.9064	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			25.69050	21.854	15.48	0.0936	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			985.60040	959.521	16.59	0.9515	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			12.70040	10.822	16.59	0.0485	0.00	0	2,100
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,168.81710	1,143.590	17.31	0.9682	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			8.11710	7.090	17.31	0.0318	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,239.04420	4,214.810	34.74	0.9987	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.64420	0.410	34.74	0.0013	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			8.29740	7.350	17.17	0.0325	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,176.69740	1,151.750	17.17	0.9675	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			1,011.94670	986.265	16.56	0.9492	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			13.54670	11.865	16.56	0.0508	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			897.52760	871.113	16.14	0.9303	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			19.12760	16.713	16.14	0.0697	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,165.22020	1,140.395	16.99	0.9649	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			9.02020	8.095	16.99	0.0351	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			748.72450	721.099	15.60	0.8886	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			32.52450	28.799	15.60	0.1114	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,600.18490	1,575.426	17.98	0.9840	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			5.28490	3.826	17.98	0.0160	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			0.00000	222.250	12.99	0.5213	13,335,000.00	60,000	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			0.00000	184.950	12.99	0.4787	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,517.18850	1,492.012	17.95	0.9740	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			8.88850	6.912	17.95	0.0260	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,251.59380	2,228.001	19.20	0.9941	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			1.89380	1.501	19.20	0.0059	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			34.58210	29.815	16.53	0.0940	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			1,024.28210	996.315	16.53	0.9060	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			62.30840	56.586	15.59	0.1665	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			752.00840	723.086	15.59	0.8335	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,880.63520	2,857.195	21.73	0.9974	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.93520	0.695	21.73	0.0026	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,860.74850	3,837.434	28.29	0.9973	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			1.04850	0.934	28.29	0.0027	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			19.52830	15.933	17.47	0.0527	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		1,309.22830	1,282.433	17.47	0.9473	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		2.19710	1.742	19.10	0.0068	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		2,191.89710	2,168.242	19.10	0.9932	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,430.86550	1,404.905	17.82	0.9526	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		17.66550	14.905	17.82	0.0474	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		887.85440	858.426	16.16	0.8407	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		67.55440	61.426	16.16	0.1593	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		779.15170	748.621	15.84	0.7801	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		103.85170	96.921	15.84	0.2199	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		3,098.73990	3,073.685	20.85	0.9891	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		5.33990	4.285	20.85	0.0109	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		772.62200	740.717	15.85	0.7322	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		149.22200	141.317	15.85	0.2678	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		0.00000	338.831	14.09	0.4964	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		0.00000	319.831	14.09	0.5036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		27.16740	22.510	20.18	0.0431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,620.76740	2,591.710	20.18	0.9569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		26.91790	22.285	20.20	0.0427	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,630.51790	2,601.485	20.20	0.9573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		27.41960	22.737	20.16	0.0435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		222.70970	213.370	15.58	0.3304	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		312.55560	304.730	14.69	0.4415	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		516.15560	483.930	14.69	0.5585	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		374.00900	344.209	14.11	0.4639	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		1,027.79090	993.986	16.51	0.7631	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		154.19090	144.786	16.51	0.2369	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		678.46370	644.975	15.33	0.6409	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		244.86370	235.775	15.33	0.3591	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		746.30970	712.570	15.58	0.6696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		44.75280	38.642	19.15	0.0718	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		447.45380	443.571	13.94	0.5796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		321.05380	292.771	13.94	0.4204	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		302.73670	294.690	14.77	0.4301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		536.33670	503.890	14.77	0.5699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		400.40900	395.009	14.11	0.5361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		38.60600	32.940	19.45	0.0618	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		784.93490	751.103	15.72	0.6847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		211.33490	201.903	15.72	0.3153	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		944.87980	910.972	16.25	0.7391	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		171.27980	161.772	16.25	0.2609	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		2,118.35280	2,087.842	19.15	0.9282	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		277.10190	250.377	13.78	0.3808	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		109.83830	101.180	17.35	0.1722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,313.43830	1,280.379	17.35	0.8278	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		700.82960	667.244	15.41	0.6507	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		237.22960	228.044	15.41	0.3493	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,262.20600	2,232.140	19.45	0.9382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		30.38270	25.414	19.95	0.0484	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		125.34520	116.336	17.02	0.1953	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		1,198.94520	1,165.536	17.02	0.8047	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		936.69850	902.784	16.23	0.7366	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		173.09850	163.584	16.23	0.2634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		493.50190	491.177	13.78	0.6192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		12.73230	10.783	20.26	0.0225	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		89.43640	81.337	17.82	0.1414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,493.03640	1,460.537	17.82	0.8586	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,429.99160	1,397.319	17.68	0.8481	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		96.39160	88.119	17.68	0.1519	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,503.98270	2,474.614	19.95	0.9516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		1,086.93750	1,053.246	16.69	0.7786	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,949.68770	2,922.691	20.26	0.9726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		16.08770	13.491	20.26	0.0274	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,282.61950	3,256.979	20.27	0.9832	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		9.01950	7.779	20.27	0.0168	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,086.33230	3,059.983	20.26	0.9775	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		1,053.03330	1,019.273	16.59	0.7698	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		104.46230	95.950	17.48	0.1641	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,358.06230	1,325.150	17.48	0.8359	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,939.95530	2,912.907	20.26	0.9722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		16.35530	13.707	20.26	0.0278	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		143.33750	134.046	16.69	0.2214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,295.67740	1,262.560	17.30	0.8244	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,341.71340	3,316.243	20.27	0.9846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		8.11340	7.043	20.27	0.0154	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,648.29550	1,616.262	18.16	0.8810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		74.69550	67.062	18.16	0.1190	5,230.82	78	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		149.43330	140.073	16.59	0.2302	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.08840	0.079	20.29	0.0002	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		99.38260	91.025	17.61	0.1564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,402.98260	1,370.225	17.61	0.8436	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,184.33310	3,158.368	20.27	0.9805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		10.73310	9.168	20.27	0.0195	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		112.07740	103.360	17.30	0.1756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.23970	0.219	20.29	0.0006	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		358.89950	352.265	14.33	0.4937	27,476.67	78	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		432.49950	401.465	14.33	0.5063	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.29140	0.266	20.29	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,123.89140	5,099.467	20.29	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,723.68840	5,699.279	20.29	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,871.93880	2,844.507	20.25	0.9693	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,783.60960	6,759.208	20.29	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00960	0.008	20.29	0.0000	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,807.00290	3,782.360	20.29	0.9926	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			3.40290	3.159	20.29	0.0074	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,223.83970	5,199.418	20.29	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,611.01960	2,581.937	20.16	0.9565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			49.96590	43.520	18.93	0.0801	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,013.56590	1,982.720	18.93	0.9199	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			27.67460	22.966	20.14	0.0440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,601.27460	2,572.166	20.14	0.9560	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			18.33880	15.307	20.25	0.0307	0.00	0	19,880
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			789.22060	755.279	15.71	0.6693	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			235.12060	225.378	15.71	0.3307	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,304.72100	3,279.241	19.94	0.9807	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			10.62100	9.341	19.94	0.0193	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			947.28960	913.102	16.22	0.7198	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			197.48960	187.502	16.22	0.2802	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,006.85570	4,980.252	19.15	0.9983	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			3.15570	0.652	19.15	0.0017	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			179.12510	168.836	16.73	0.2429	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,152.82510	1,118.436	16.73	0.7571	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,681.27210	1,647.741	17.95	0.8431	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			117.07210	107.641	17.95	0.1569	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,449.57140	1,415.143	17.43	0.8004	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			154.07140	143.743	17.43	0.1996	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			393.60880	384.506	14.90	0.4592	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			589.10880	555.906	14.90	0.5408	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			799.29530	764.593	15.61	0.6286	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			308.09530	297.493	15.61	0.3714	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,549.50220	3,516.522	20.66	0.9680	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			28.30220	19.422	20.66	0.0320	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			966.32350	931.243	16.08	0.6800	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			263.82350	252.843	16.08	0.3200	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			991.14970	955.367	16.10	0.6731	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			282.54970	270.867	16.10	0.3269	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,802.70460	3,770.757	21.42	0.9525	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			43.20460	35.257	21.42	0.0475	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			807.69990	772.077	15.48	0.5924	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			388.19990	376.577	15.48	0.4076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			744.84390	739.999	14.06	0.6395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			370.94390	342.099	14.06	0.3605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			363.27360	350.392	15.92	0.3652	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			999.37360	962.492	15.92	0.6348	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,346.38600	3,311.740	20.42	0.9261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,296.58400	4,264.760	21.69	0.9582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			40.14110	32.364	21.69	0.0415	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,306.24110	4,274.464	21.69	0.9585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,286.92960	4,255.059	21.69	0.9578	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,597.27060	1,560.598	17.38	0.7670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			221.17060	208.498	17.38	0.2330	0.00	0	6,702
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			562.26610	552.286	14.69	0.5231	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			578.36610	544.386	14.69	0.4769	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			40.48400	32.661	21.69	0.0418	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			394.84650	365.295	14.14	0.3757	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,242.80570	1,251.700	13.21	0.8458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			118.90570	103.800	13.21	0.1542	0.00	0	7,102
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			811.81850	775.615	15.41	0.5738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			435.71850	423.515	15.41	0.4262	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			40.82960	32.959	21.69	0.0422	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			85.03290	74.457	19.70	0.0918	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,346.28050	1,308.687	16.81	0.7202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			270.18050	256.587	16.81	0.2798	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,930.60570	3,896.171	21.51	0.9454	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			54.50570	44.071	21.51	0.0546	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			718.74650	713.195	14.14	0.6243	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,571.97890	1,535.272	17.34	0.7625	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,759.82090	1,723.451	17.67	0.7935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			193.72090	181.352	17.67	0.2065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			622.20040	614.147	14.47	0.5641	0.00	0	6,702
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			498.30040	466.247	14.47	0.4359	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,961.13290	2,926.557	19.70	0.9082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			23.66440	18.359	21.69	0.0252	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			467.58860	455.811	15.21	0.4517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			743.68860	707.911	15.21	0.5483	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,959.96780	3,925.550	21.56	0.9461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			53.86780	43.450	21.56	0.0539	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			225.87890	213.172	17.34	0.2375	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,362.75990	1,325.162	16.85	0.7236	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,735.18610	3,700.653	21.15	0.9398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			59.08610	48.553	21.15	0.0602	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,876.10000	986,852.100	21.69	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.69	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,899.76440	4,870.459	21.69	0.9748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			70.28600	59.640	20.42	0.0739	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			249.84570	236.258	17.05	0.2601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,445.94570	1,408.358	17.05	0.7399	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			365.77840	352.936	15.90	0.3674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			991.87840	955.036	15.90	0.6326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			266.65990	253.062	16.85	0.2764	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			815.95890	779.330	15.44	0.5657	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			459.35890	446.630	15.44	0.4343	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,043.38130	4,010.779	21.76	0.9428	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			56.78130	48.079	21.76	0.0572	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			609.17480	574.649	14.83	0.4814	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	28/09/2017	Foreign Exchange Option	13.18	Call		574.67480	564.049	14.83	0.5186	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,849.13320	1,811.700	17.82	0.7734	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		238.53320	224.700	17.82	0.2266	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		827.91690	791.611	15.54	0.5415	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		535.91690	523.211	15.54	0.4585	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,308.49620	4,276.047	21.83	0.9374	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		66.49620	57.647	21.83	0.0626	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,172.40920	1,134.428	16.40	0.6277	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		437.00920	422.528	16.40	0.3723	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,541.34360	4,508.495	21.82	0.9312	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		78.34360	68.795	21.82	0.0688	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		837.73050	801.745	15.59	0.5195	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		614.73050	602.045	15.59	0.4805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		124.44500	110.480	21.70	0.1000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,104.34500	4,067.280	21.70	0.9000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		123.71600	110.146	21.72	0.0997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,113.61600	4,076.946	21.72	0.9003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		124.78810	110.817	21.69	0.1003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,094.68810	4,057.617	21.69	0.8997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,088.75190	2,050.966	18.19	0.7615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		288.85190	274.166	18.19	0.2385	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,340.62380	1,343.834	13.99	0.7854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		230.52380	210.634	13.99	0.2146	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		870.71160	862.181	14.82	0.6051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		550.61160	518.981	14.82	0.3949	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,145.42770	1,144.730	14.21	0.7225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		325.32770	301.530	14.21	0.2775	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		815.50230	805.727	15.01	0.5771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		615.40230	582.527	15.01	0.4229	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		767.93220	757.124	15.18	0.5519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		677.83220	643.923	15.18	0.4481	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,093.50730	3,055.821	19.77	0.8547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		173.60730	159.021	19.77	0.1453	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,986.89640	1,949.100	18.03	0.7479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		306.99640	292.300	18.03	0.2521	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,494.67750	1,500.815	13.83	0.8270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		174.57750	157.615	13.83	0.1730	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		470.91710	455.732	16.69	0.3699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,300.81710	1,262.531	16.69	0.6301	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,978.95520	3,941.801	21.47	0.8957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		129.05520	115.001	21.47	0.1043	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,940.43780	3,903.256	21.39	0.8943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		130.53780	116.456	21.39	0.1057	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		463.81170	448.587	16.74	0.3650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,323.71170	1,285.386	16.74	0.6350	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		4,007.86160	3,970.728	21.52	0.8967	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	17.20	Call			127.96160	113.928	21.52	0.1033	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			395.58050	380.179	17.30	0.3165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,575.48050	1,536.979	17.30	0.6835	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,817.63030	4,785.416	21.79	0.9335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			77.73030	68.616	21.79	0.0665	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			485.52190	470.425	16.58	0.3800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,255.42190	1,217.225	16.58	0.6200	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			389.83800	374.439	17.35	0.3123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,599.73800	1,561.239	17.35	0.6877	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,643.09450	3,605.707	20.83	0.8826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			143.19450	128.907	20.83	0.1174	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			719.36130	707.398	15.36	0.5251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			749.26130	714.198	15.36	0.4749	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			508.44540	493.522	16.43	0.3955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,188.34540	1,150.322	16.43	0.6045	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,046.43340	4,009.327	21.59	0.8981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			126.53340	112.527	21.59	0.1019	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			707.76750	695.608	15.41	0.5185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			767.66750	732.408	15.41	0.4815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,386.02230	3,348.478	20.33	0.8707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			156.12230	141.678	20.33	0.1293	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			189.46610	174.820	19.33	0.1596	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,869.36610	2,831.620	19.33	0.8404	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			844.68520	808.779	15.62	0.5049	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			673.28520	660.579	15.62	0.4951	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,774.73480	4,741.688	21.80	0.9299	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			83.33480	73.488	21.80	0.0701	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,336.75520	1,298.030	16.73	0.6003	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			576.55520	560.330	16.73	0.3997	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,321.76890	1,283.097	16.69	0.5960	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			585.76890	569.597	16.69	0.4040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			747.02080	712.561	15.37	0.4247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			958.22080	945.761	15.37	0.5753	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,095.33670	1,086.259	14.93	0.6344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			584.13670	553.059	14.93	0.3656	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,336.05770	2,296.155	18.46	0.7345	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,185.97130	4,145.368	21.48	0.8607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			387.25770	369.354	18.46	0.2655	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			206.69480	188.093	21.49	0.1390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,195.49480	4,154.893	21.49	0.8610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			206.22350	187.619	21.51	0.1386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,205.02350	4,164.419	21.51	0.8614	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			207.17130	188.568	21.48	0.1393	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,947.65440	1,905.534	17.88	0.6635	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			537.95440	517.334	17.88	0.3365	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,618.34070	2,576.684	18.88	0.7436	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			398.64070	378.484	18.88	0.2564	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,485.82570	1,443.149	17.06	0.5802	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			710.32570	688.949	17.06	0.4198	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,413.44850	1,370.845	16.92	0.5644	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			746.54850	725.144	16.92	0.4356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,050.08300	1,029.215	16.14	0.5499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			984.28300	942.615	16.14	0.4501	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			303.95480	282.371	21.57	0.1758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,298.15480	4,255.771	21.57	0.8242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			303.37940	281.805	21.58	0.1754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,307.57940	4,265.205	21.58	0.8246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			304.53260	282.940	21.55	0.1762	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,288.73260	4,246.340	21.55	0.8238	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,643.67770	1,596.091	17.37	0.5639	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			849.27770	821.691	17.37	0.4361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			858.47500	828.739	17.64	0.4243	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,808.07500	1,758.639	17.64	0.5757	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			855.83190	826.093	17.65	0.4232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,815.43190	1,765.993	17.65	0.5768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			853.19900	823.459	17.66	0.4221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,822.79900	1,773.359	17.66	0.5779	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,808.43890	1,756.513	17.63	0.5540	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			970.83890	937.713	17.63	0.4460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			974.64110	939.691	17.83	0.4355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,955.94110	1,902.591	17.83	0.5645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			971.94300	936.998	17.84	0.4345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,963.24300	1,909.898	17.84	0.5655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			969.26160	934.316	17.85	0.4334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,970.56160	1,917.216	17.85	0.5666	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,966.94240	1,910.963	17.82	0.5460	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,086.04240	1,047.763	17.82	0.4540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,091.38570	1,051.359	17.99	0.4448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,111.68570	2,054.359	17.99	0.5552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,088.67340	1,048.654	18.00	0.4439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,118.97340	2,061.654	18.00	0.5561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,085.96180	1,045.949	18.01	0.4430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,126.26180	2,068.949	18.01	0.5570	0.00	0	0
Total \$ / R Option												13,367,707.49	60,156	1,187,432
Total \$ / R												847,834,907.59	124,833	1,740,307
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		12.95080		12.92640			0.0000	12,950.80	1	543
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.14790		13.12390			0.0000	0.00	0	7
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.34320		13.32010			0.0000	0.00	0	4
Total \$ / R MAXI Future												12,950.80	1	554

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	19/06/2017	Foreign Exchange Option	16.38	Call			654.29870	576.108	20.28	0.0128	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			346,014.29870	343,496.108	20.28	0.9872	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			642.52380	566.483	20.28	0.0126	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			347,002.52380	344,486.483	20.28	0.9874	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			666.24420	585.908	20.28	0.0130	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			345,026.24420	342,505.908	20.28	0.9870	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			14,167.94550	13,036.860	18.36	0.1541	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			216,777.94550	213,246.860	18.36	0.8459	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			14,073.71110	12,945.423	18.38	0.1531	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			217,683.71110	214,155.423	18.38	0.8469	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			14,262.67170	13,129.026	18.35	0.1551	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			215,872.67170	212,339.026	18.35	0.8449	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			58,006.81820	56,608.176	16.02	0.4420	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			100,996.81820	97,288.176	16.02	0.5580	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			57,698.40420	56,296.512	16.03	0.4400	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			101,688.40420	97,976.512	16.03	0.5600	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			58,317.05410	56,922.188	16.00	0.4439	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			100,307.05410	96,602.188	16.00	0.5561	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												12,950.80	1	554
£ / R	On	31/03/2017	Foreign Exchange Future			15.81250		15.77350			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			15.85350		15.81550			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			15.89000		15.85300			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			15.89920		15.86210			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.05650		16.01720			0.0000	44,348,053.00	2,762	58,581
£ / R	On	18/09/2017	Foreign Exchange Future			16.34400		16.30500			0.0000	0.00	0	1,764
£ / R	On	18/12/2017	Foreign Exchange Future			16.63460		16.59710			0.0000	0.00	0	8,202
Total £ / R Future												44,348,053.00	2,762	69,179
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,407.85550	2,368.685	27.06	0.9954	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			1.35550	1.185	27.06	0.0046	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			1,238.28340	1,199.384	17.53	0.9302	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			23.78340	22.884	17.53	0.0698	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			8,127.00670	8,090.006	30.09	1.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.00670	0.006	30.09	0.0000	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			61.61630	58.113	17.05	0.1295	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			1,199.51630	1,158.913	17.05	0.8705	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.13690	0.101	22.30	0.0002	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			8,012.93690	7,973.601	22.30	0.9998	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.13500	0.099	22.30	0.0002	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			8,022.93500	7,983.599	22.30	0.9998	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.13880	0.102	22.30	0.0002	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			8,002.93880	7,963.602	22.30	0.9998	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			284.59730	275.438	17.70	0.2410	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	18.00	Put			1,979.59730	1,931.439	17.70	0.7590	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			283.00680	273.857	17.71	0.2399	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,988.00680	1,939.857	17.71	0.7601	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			286.19390	276.913	17.68	0.2422	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,971.19390	1,922.913	17.68	0.7578	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			19.06120	19.968	21.80	0.0185	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,571.96120	8,535.368	21.80	0.9815	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			18.95150	19.854	21.80	0.0184	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,581.85150	8,545.254	21.80	0.9816	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			19.17150	20.083	21.80	0.0186	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,562.07150	8,525.483	21.80	0.9814	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												44,348,053.00	2,762	69,179
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11527		0.11457			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11756		0.11686			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11993		0.11921			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			4.77000	5.091	22.34	0.0117	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,547.37000	3,477.891	22.34	0.9883	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.80920	0.854	22.34	0.0023	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,543.40920	4,473.654	22.34	0.9977	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.11870	0.123	22.34	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,542.71870	5,472.923	22.34	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			12.81330	11.119	20.16	0.0189	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,326.91330	4,255.219	20.16	0.9811	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			3.99100	3.255	20.16	0.0062	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,318.09100	5,247.355	20.16	0.9938	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			38.15020	34.938	20.16	0.0519	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,352.25020	3,279.038	20.16	0.9481	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			670.44130	667.619	16.14	0.5263	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			749.14130	674.819	16.14	0.4737	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			376.52500	366.998	17.74	0.3279	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,455.22500	1,374.198	17.74	0.6721	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,167.36880	1,190.991	14.06	0.7787	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			246.06880	198.191	14.06	0.2213	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			13.74130		13.70110			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.78140		13.74170			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.80260		13.76350			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			13.97960		13.93840			0.0000	86,016,478.80	6,153	93,531

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 Future			14.26150		14.21920			0.0000	0.00	0	7,347
€ / R	On	18/12/2017	Foreign Exchange Future			14.54800		14.50650			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			14.84060		14.79990			0.0000	0.00	0	0
Total € / R Future												86,016,478.80	6,153	102,432
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,520.19880	1,479.708	20.50	0.9942	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			1.29880	1.008	20.50	0.0058	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,070.36280	1,029.550	15.42	0.9534	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			12.06280	10.950	15.42	0.0466	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			249.74830	219.405	11.82	0.4901	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			213.24830	222.005	11.82	0.5099	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.79150	1.980	23.06	0.0040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,253.39150	5,212.380	23.06	0.9960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.76580	1.952	23.06	0.0040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			499.57290	463.411	13.89	0.5384	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,263.36580	5,222.352	23.06	0.9960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.81760	2.008	23.06	0.0041	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,243.41760	5,202.408	23.06	0.9959	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,348.91900	2,304.155	17.41	0.9521	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			27.31900	23.755	17.41	0.0479	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			327.97290	333.011	13.89	0.4616	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,257.03170	5,204.995	18.42	0.9894	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			16.08280	6.421	18.42	0.0105	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,266.88280	5,214.921	18.42	0.9895	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			15.93510	6.348	18.42	0.0104	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,276.73510	5,224.848	18.42	0.9896	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			16.23170	6.495	18.42	0.0106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			154.50250	145.527	20.05	0.1244	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,708.00250	3,657.527	20.05	0.8756	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			154.23340	145.242	20.08	0.1241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,717.73340	3,667.242	20.08	0.8759	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			154.77320	145.811	20.03	0.1248	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,698.27320	3,647.811	20.03	0.8752	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			30.94570	28.020	22.12	0.0279	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,934.44570	6,890.020	22.12	0.9721	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			983.37130	997.456	13.93	0.6471	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			476.87130	449.456	13.93	0.3529	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			2,164.26690	2,117.736	17.13	0.7661	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			280.76690	275.736	17.13	0.2339	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			922.99060	890.904	14.94	0.4718	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			869.00700	877.539	14.95	0.5264	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			929.10700	896.939	14.95	0.4736	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			865.14710	873.598	14.96	0.5246	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			935.24710	902.998	14.96	0.4754	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			872.89060	881.504	14.94	0.5282	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	36,000
Total € / R												86,016,478.80	6,153	138,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.95490		9.91470			0.0000	2,528,544.60	254	26,922
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.09140		10.05060			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.22820		10.18750			0.0000	0.00	0	4,400
Total AU\$ / R Future												2,528,544.60	254	31,547
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			3.77030	3.120	16.35	0.0113	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,159.07030	2,118.220	16.35	0.9887	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			3.79890	3.145	16.25	0.0114	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,139.09890	2,098.245	16.25	0.9886	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			3.78440	3.132	16.30	0.0114	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,149.08440	2,108.232	16.30	0.9886	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,142.01860	2,098.325	15.11	0.9542	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			22.38370	19.560	15.14	0.0454	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,151.78370	2,108.160	15.14	0.9546	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			22.15270	19.398	15.17	0.0450	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,161.55270	2,117.998	15.17	0.9550	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			22.61860	19.725	15.11	0.0458	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			81.52490	76.968	14.34	0.1276	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,774.02490	1,728.768	14.34	0.8724	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			83.01800	78.449	14.31	0.1298	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,755.51800	1,710.250	14.31	0.8702	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			82.26850	77.705	14.33	0.1287	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,764.76850	1,719.505	14.33	0.8713	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,528,544.60	254	31,547
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.71910		9.72830			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.88170		9.89170			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.04550		10.05670			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			5.33160	5.063	17.21	0.0170	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,017.03160	2,025.963	17.21	0.9830	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			5.30590	5.038	17.27	0.0169	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,027.00590	2,035.938	17.27	0.9831	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			5.35790	5.088	17.16	0.0172	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,007.05790	2,015.988	17.16	0.9828	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			71.68860	62.271	15.36	0.1222	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,469.98860	1,470.571	15.36	0.8778	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			70.86720	61.507	15.37	0.1209	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	18/09/2017	Foreign Exchange Option	11.30	Put			1,479.16720	1,479.807	15.37	0.8791	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			72.52030	63.045	15.34	0.1236	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,460.82030	1,461.345	15.34	0.8764	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			290.54950	273.141	13.47	0.3625	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			773.84950	767.641	13.47	0.6375	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			287.90270	270.545	13.48	0.3597	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			781.20270	775.045	13.48	0.6403	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			293.22170	275.764	13.45	0.3653	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			766.52170	760.264	13.45	0.6347	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/06/2017	Foreign Exchange Future			13.05720		13.05460			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.33690		13.33580			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.62350		13.62350			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			21.45630	19.806	20.97	0.0371	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,846.85630	2,842.606	20.97	0.9629	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			21.44850	19.758	21.02	0.0369	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,856.84850	2,852.558	21.02	0.9631	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			21.46440	19.855	20.93	0.0372	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,836.86440	2,832.655	20.93	0.9628	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			129.38390	112.371	17.57	0.1396	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,183.58390	2,165.471	17.57	0.8604	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			128.45910	111.489	17.58	0.1386	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,192.65910	2,174.589	17.58	0.8614	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			130.31380	113.263	17.56	0.1406	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,174.51380	2,156.363	17.56	0.8594	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			588.34660	568.160	15.73	0.4418	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			994.84660	974.660	15.73	0.5582	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			585.15500	564.958	15.75	0.4398	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			1,001.65500	981.458	15.75	0.5602	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			591.55660	571.381	15.72	0.4437	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			988.05660	967.881	15.72	0.5563	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.86690		1.86770			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.88170		1.88280			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.89600		1.89720			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			15.66280	16.109	18.73	0.0248	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,938.66280	3,947.109	18.73	0.9752	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			18.86610	16.761	18.12	0.0265	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,741.86610	3,747.761	18.12	0.9735	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			17.18670	16.421	18.42	0.0256	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,840.18670	3,847.421	18.42	0.9744	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			173.17920	155.333	16.64	0.1432	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,845.17920	2,838.333	16.64	0.8568	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			164.69560	147.422	16.76	0.1365	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,936.69560	2,930.422	16.76	0.8635	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			182.18580	163.745	16.52	0.1503	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,754.18580	2,746.745	16.52	0.8497	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,198.60110	1,179.403	14.18	0.5495	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			736.05840	705.094	14.26	0.4347	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,264.05840	1,245.094	14.26	0.5653	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			702.99080	672.300	14.34	0.4192	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,330.99080	1,312.300	14.34	0.5808	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			770.60110	739.403	14.18	0.4505	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.85950		1.86110			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			93.15010	78.824	14.53	0.1599	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			1,082.15010	1,083.824	14.53	0.8401	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			81.18400	67.886	14.71	0.1403	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,170.18400	1,172.886	14.71	0.8597	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			70.76540	58.459	14.90	0.1229	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,259.76540	1,263.459	14.90	0.8771	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.88740		1.88210			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			46.12840	45.036	17.08	0.0652	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,825.12840	2,771.036	17.08	0.9348	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			44.66100	43.402	17.39	0.0622	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,923.66100	2,869.402	17.39	0.9378	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			43.31590	41.901	17.70	0.0595	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			3,022.31590	2,967.902	17.70	0.9405	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.67110		1.66760			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69800		1.69460			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72410		1.72080			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			58.13340	51.499	20.53	0.0697	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,982.13340	2,940.499	20.53	0.9303	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			54.85010	48.439	20.75	0.0655	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,078.85010	3,037.439	20.75	0.9345	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			51.81070	45.617	20.97	0.0617	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,175.81070	3,134.617	20.97	0.9383	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			187.13410	174.284	18.28	0.1590	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,741.13410	2,694.284	18.28	0.8410	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			177.81980	165.261	18.40	0.1515	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,831.81980	2,785.261	18.40	0.8485	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			197.02070	183.880	18.15	0.1669	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,651.02070	2,603.880	18.15	0.8331	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			745.51900	730.236	15.56	0.4496	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,237.51900	1,189.236	15.56	0.5504	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			715.14940	699.411	15.69	0.4342	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,307.14940	1,258.411	15.69	0.5658	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			777.35320	762.588	15.42	0.4655	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,169.35320	1,121.588	15.42	0.5345	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12360		0.12340			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12210		0.12320			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12100		0.12320			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.05200		9.00290			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.17130		9.12250			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.29080		9.24220			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			3.90150	3.404	16.57	0.0131	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,951.00150	1,901.404	16.57	0.9869	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			3.88500	3.388	16.63	0.0131	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,960.98500	1,911.388	16.63	0.9869	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			3.91840	3.419	16.51	0.0132	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,941.01840	1,891.419	16.51	0.9868	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,497.15470	1,445.362	14.32	0.9116	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			39.11010	36.106	14.34	0.0872	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,506.61010	1,454.806	14.34	0.9128	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			40.20650	37.226	14.30	0.0896	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,487.70650	1,435.926	14.30	0.9104	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			39.65470	36.662	14.32	0.0884	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			965.63470	932.630	19.55	0.5905	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			403.91610	419.396	19.53	0.4070	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			971.71610	938.596	19.53	0.5930	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			400.02100	415.385	19.51	0.4045	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			977.82100	944.585	19.51	0.5955	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			407.83470	423.430	19.55	0.4095	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.25520		1.25550			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.26930		1.27020			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28520		1.28620			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,245.00000	1,248.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,345.00000	1,348.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,445.00000	1,448.000		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			998.00000	1,007.000		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			1,098.00000	1,107.000		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			898.00000	907.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			338.00000	348.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			138.00000	148.000		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			238.00000	248.000		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
Total PULA / 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 PULA / R									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.23980		1.23910			0.0000	0.00	0	4,138
QUANTO £On 18/09/2017 Foreign Exchange Future			1.24310		1.24240			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.24670		1.24600			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,138
Total QUANTO £ / \$									0.00	0	4,138
QUANTO €On 19/06/2017 Foreign Exchange Future			1.07940		1.07830			0.0000	28,139,958.00	26,070	45,375
QUANTO €On 18/09/2017 Foreign Exchange Future			1.08470		1.08350			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.09030		1.08910			0.0000	0.00	0	0
Total QUANTO € / \$ Future									28,139,958.00	26,070	45,375
Total QUANTO € / \$									28,139,958.00	26,070	45,375
RAIN On 19/06/2017 Foreign Exchange Future			21,784.79000		21,737.26000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.24600		9.22470			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			15.67980	14.452	15.12	0.0501	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,310.97980	1,288.452	15.12	0.9499	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			15.32400	14.135	15.14	0.0491	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,320.62400	1,298.136	15.14	0.9509	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			16.04380	14.776	15.10	0.0512	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,301.34380	1,278.776	15.10	0.9488	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Future			3.48750		3.46490			0.0000	0.00	0	19,800
Total TRY / R Future									0.00	0	19,800
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			3.15800	2.808	19.44	0.0226	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			808.25800	785.308	19.44	0.9774	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			3.15350	2.777	19.60	0.0222	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			818.25350	795.277	19.60	0.9778	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			3.16330	2.840	19.29	0.0230	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			798.26330	775.340	19.29	0.9770	0.00	0	0
Total TRY / 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 TRY / R									0.00	0	19,800
ZMW / R On 19/06/2017 Foreign Exchange Future			1.31340		1.31480			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.29400		1.30630			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.27370		1.27650			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									995,513,185.30	99,917	832,834
Total Options									13,367,707.49	60,156	1,223,432
Grand Total:									1,008,880,892.79	160,073	2,056,266