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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2017 Foreign Exchange Future			12.47650		12.50260			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			12.47650		12.50060			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.48080		12.50480			0.0000	0.00	0	6,380
\$ / R On 03/04/2017 Foreign Exchange Future			12.48720		12.51120			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.50180		12.52580			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.50390		12.52790			0.0000	375,117.00	30	10
\$ / R On 12/04/2017 Foreign Exchange Future			12.50600		12.53000			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.50810		12.53210			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.51850		12.54250			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.52270		12.54660			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.52480		12.54870			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.53310		12.55710			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.53940		12.56330			0.0000	0.00	0	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			12.54780		12.57170			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			12.55200		12.57590			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.56660		12.59060			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			12.59800		12.62200			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			12.60850		12.63250			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			12.64780		12.67140			0.0000	330,120,227.80	26,101	509,112
\$ / R On 28/06/2017 Foreign Exchange Future			12.66640		12.68990			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			12.67060		12.69410			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			12.69560		12.71900			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			12.71430		12.73760			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			12.72260		12.74590			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			12.72680		12.75010			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			12.73510		12.75840			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			12.75800		12.78120			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			12.79550		12.81860			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			12.83720		12.86010			0.0000	3,414,695.20	266	26,115
\$ / R	On	27/09/2017	Foreign Exchange Future			12.85590		12.87880			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			12.85800		12.88080			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			12.90890		12.93180			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			12.91700		12.94000			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			12.95160		12.97460			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			12.98210		13.00520			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.02280		13.04600			0.0000	442,775.20	34	17,615
\$ / R	On	22/12/2017	Foreign Exchange Future			13.03100		13.05420			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.13750		13.15940			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.14160		13.16330			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.20580		13.22670			0.0000	1,320,580.00	100	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.28140		13.30210			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.31420		13.33510			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.32240		13.34330			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.39230		13.41320			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			13.50720		13.52840			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.57910		13.60040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.69620		13.71760			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.75980		13.78140			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.88510		13.90690			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.95280		13.97470			0.0000	0.00	0	0
Total \$ / R Future												335,673,395.20	26,531	569,709
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			618.88020	644.071	22.45	0.9931	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			1.48020	0.571	22.45	0.0069	0.00	0	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			999.84320	1,023.709	23.43	0.9979	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			0.44320	0.209	23.43	0.0021	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,939.48200	2,963.621	55.42	0.9994	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.08200	0.121	55.42	0.0006	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			2,115.23410	2,139.235	32.60	0.9998	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.03410	0.035	32.60	0.0002	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			723.73400	747.535	18.66	0.9682	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			4.93400	4.735	18.66	0.0318	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			635.72870	659.401	17.90	0.9560	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			6.92870	6.601	17.90	0.0440	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			9.00280	8.424	17.43	0.0556	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			577.80280	601.224	17.43	0.9444	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			1,226.86050	1,251.024	20.10	0.9851	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	10/04/2017	Foreign Exchange Option	13.75	Call			2.66050	2.824	20.10	0.0149	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,475.60170	1,499.603	21.36	0.9925	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			1.40170	1.403	21.36	0.0075	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			732.90840	757.905	16.44	0.9474	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			8.70840	9.705	16.44	0.0526	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			978.75440	1,003.191	18.27	0.9731	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			4.55440	4.991	18.27	0.0269	0.00	0	1,000
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,413.98880	1,438.016	20.82	0.9901	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1.88880	1.916	20.82	0.0099	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,490.01090	4,514.014	34.84	0.9999	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.01090	0.014	34.84	0.0001	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			2.05660	2.115	20.60	0.0107	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,422.05660	1,446.115	20.60	0.9893	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			1,253.10290	1,277.243	19.70	0.9837	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			3.10290	3.243	19.70	0.0163	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			1,133.95160	1,158.084	18.81	0.9791	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			3.95160	4.084	18.81	0.0209	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			500.15500	519.901	14.56	0.8675	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			32.25500	28.001	14.56	0.1325	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,410.26540	1,434.357	20.33	0.9879	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			2.36540	2.457	20.33	0.0121	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			974.57440	998.350	17.49	0.9674	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			6.67440	6.450	17.49	0.0326	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,848.66210	1,872.867	21.07	0.9938	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			1.16210	1.367	21.07	0.0062	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			391.74790	410.307	14.34	0.7459	0.00	0	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			78.34790	73.007	14.34	0.2541	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,762.81420	1,787.064	19.85	0.9917	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			1.51420	1.864	19.85	0.0083	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,503.22560	2,527.420	21.59	0.9978	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.32560	0.520	21.59	0.0022	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			8.30150	6.288	16.67	0.0271	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			1,251.20150	1,273.188	16.67	0.9729	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			18.46140	15.710	16.07	0.0620	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			961.36140	982.610	16.07	0.9380	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			3,133.31160	3,157.497	26.20	0.9979	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.41160	0.597	26.20	0.0021	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			4,113.11200	4,137.201	30.66	0.9990	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.21200	0.301	30.66	0.0010	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			3.66580	3.142	17.84	0.0138	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,546.56580	1,570.042	17.84	0.9862	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			0.36560	0.563	21.32	0.0024	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			2,443.26560	2,467.463	21.32	0.9976	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,670.31750	1,693.768	18.14	0.9869	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			3.61750	3.168	18.14	0.0131	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			309.24680	325.603	13.92	0.6090	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		160.94680	153.403	13.92	0.3910	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		1,097.91080	1,119.264	16.65	0.9299	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		23.81080	21.264	16.65	0.0701	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		973.30070	995.049	16.48	0.8837	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		43.90070	41.649	16.48	0.1163	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		953.40400	975.674	16.54	0.8345	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		75.40400	73.674	16.54	0.1655	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		3,350.51030	3,375.177	23.28	0.9919	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		2.51030	3.177	23.28	0.0081	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		494.44510	513.678	14.93	0.6400	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		196.94510	192.178	14.93	0.3600	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		9.38690	9.096	20.05	0.0206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,857.98690	2,881.296	20.05	0.9794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		9.24550	9.013	20.08	0.0204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,867.84550	2,891.213	20.08	0.9796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		9.53030	9.179	20.02	0.0208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		0.00000	224.883	13.71	0.3710	224,882.50	1,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		353.64740	346.145	14.10	0.5127	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		819.36920	840.711	15.96	0.7405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		150.76920	148.511	15.96	0.2595	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		756.55930	738.534	13.08	0.8038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		85.15930	90.734	13.08	0.1962	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		0.00000	472.683	13.71	0.6290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		677.00650	697.501	15.48	0.6870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		835.66160	857.043	16.01	0.7460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		147.06160	144.843	16.01	0.2540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		577.49710	563.286	13.47	0.6980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		156.09710	165.486	13.47	0.3020	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		332.24740	348.345	14.10	0.4873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		96.80990	95.049	16.84	0.1760	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		910.11790	931.653	16.23	0.7693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		131.51790	129.453	16.23	0.2307	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		195.54430	192.254	15.40	0.3227	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		654.14430	674.454	15.40	0.6773	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		188.40650	185.301	15.48	0.3130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		141.67720	139.512	16.08	0.2460	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		260.10370	255.104	14.78	0.4061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		488.70370	507.304	14.78	0.5939	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		1,214.42240	1,236.345	17.09	0.8422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		85.82240	84.145	17.09	0.1578	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		1,125.40990	1,147.249	16.84	0.8240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		97.99040	96.219	16.82	0.1779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		2,347.82190	2,368.400	18.93	0.9640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		19.22190	16.200	18.93	0.0360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		294.30690	288.386	14.50	0.4469	576,772.60	2,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		422.90690	440.586	14.50	0.5531	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	13.39	Put			860.27720	881.712	16.08	0.7540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			47.90510	45.199	17.86	0.0913	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,494.71860	2,515.405	19.15	0.9702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			16.11860	13.205	19.15	0.0298	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			952.23830	973.848	16.35	0.7814	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			123.63830	121.648	16.35	0.2186	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			1,116.59040	1,138.419	16.82	0.8221	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			3.32900	5.170	21.80	0.0115	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			328.69380	321.855	14.26	0.4858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			367.29380	384.054	14.26	0.5142	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			56.58560	54.181	17.67	0.1072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,515.18560	1,536.381	17.67	0.8928	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,636.50510	1,657.399	17.86	0.9087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			5.68160	6.820	20.90	0.0154	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,739.85680	2,762.367	19.74	0.9770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			11.25680	10.167	19.74	0.0230	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			66.92120	64.924	17.48	0.1255	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,395.52120	1,417.124	17.48	0.8745	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,531.92900	3,557.370	21.80	0.9885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			35.37100	32.342	18.21	0.0677	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,333.11870	3,358.236	21.29	0.9865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			4.51870	6.036	21.29	0.0135	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			43.82300	40.993	17.96	0.0837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,702.42300	1,723.193	17.96	0.9163	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,184.28160	3,209.020	20.90	0.9846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			3.87860	5.579	21.54	0.0125	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			78.94790	77.323	17.26	0.1462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,277.54790	1,299.523	17.26	0.8538	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,194.19560	3,218.964	20.93	0.9848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			5.59560	6.764	20.93	0.0152	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,863.97100	1,884.542	18.21	0.9323	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,378.68990	5,402.458	22.45	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			82.79850	81.144	17.16	0.1528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,241.39850	1,263.344	17.16	0.8472	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			53.06640	50.534	17.74	0.1008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,561.66640	1,582.734	17.74	0.8992	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,432.47860	3,457.779	21.54	0.9875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			1.33470	2.708	22.45	0.0062	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			58.06050	55.711	17.64	0.1098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,496.66050	1,517.911	17.64	0.8902	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,591.63740	3,617.143	21.96	0.9890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			3.03740	4.944	21.96	0.0110	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.08990	0.258	22.45	0.0007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,838.27590	2,861.464	20.00	0.9790	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,978.62410	6,002.282	22.45	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.02410	0.082	22.45	0.0002	0.00	0	150

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	14.23	Call		49.77600	47.130	17.81	0.0948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,608.37600	1,629.330	17.81	0.9052	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		4,059.93470	4,084.908	22.45	0.9938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		2,240.51810	2,261.040	18.77	0.9586	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,478.67250	5,502.414	22.45	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.07250	0.214	22.45	0.0006	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		229.77440	225.583	15.05	0.3680	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		558.37440	577.783	15.05	0.6320	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		9.67590	9.264	20.00	0.0210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,848.13030	2,871.379	20.02	0.9792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		6.32160	7.234	20.72	0.0163	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		3,114.92160	3,139.434	20.72	0.9837	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		7,038.60210	7,062.210	22.45	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00210	0.010	22.45	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		21.91810	18.840	18.77	0.0414	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,554.30060	3,579.444	21.15	0.9873	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		4.20060	5.844	21.15	0.0127	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		953.38670	974.499	16.33	0.7639	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		143.28670	140.899	16.33	0.2361	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		1,123.83430	1,145.336	16.81	0.8032	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		117.93430	115.936	16.81	0.1968	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,261.28560	5,284.872	20.52	0.9988	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.28560	0.472	20.52	0.0012	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		108.78540	106.613	17.29	0.1722	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,339.78540	1,361.013	17.29	0.8278	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		67.00690	64.943	18.29	0.1065	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,889.40690	1,910.643	18.29	0.8935	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,646.31620	1,667.092	17.79	0.8599	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		92.21620	89.692	17.79	0.1401	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		269.54700	264.545	15.49	0.3577	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		723.64700	741.945	15.49	0.6423	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		954.98210	974.712	16.18	0.7176	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		205.08210	201.512	16.18	0.2824	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,785.96130	3,810.223	19.82	0.9860	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		6.06130	7.023	19.82	0.0140	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		1,134.87570	1,154.904	16.62	0.7595	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		173.27570	170.004	16.62	0.2405	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		1,158.64920	1,178.189	16.64	0.7502	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		189.84920	186.189	16.64	0.2498	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		956.15770	974.279	16.01	0.6759	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		274.75770	269.778	16.01	0.3241	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		4,039.19690	4,061.276	20.81	0.9736	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		17.79690	16.776	20.81	0.0264	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		570.98570	560.229	14.47	0.5470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		460.88570	473.029	14.47	0.4530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		260.14870	255.013	16.43	0.2920	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	13.76	Put			1,160.04870	1,177.813	16.43	0.7080	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,579.60110	3,602.240	20.77	0.9470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,536.66960	4,559.678	21.27	0.9753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			16.59790	16.707	21.27	0.0244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,546.49790	4,569.507	21.27	0.9756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			16.94290	17.052	21.27	0.0249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,526.84290	4,549.852	21.27	0.9751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			148.82860	145.126	17.74	0.1784	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,241.89760	2,261.943	18.49	0.8732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			101.99760	99.143	18.49	0.1268	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			419.33370	411.543	15.20	0.4339	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			699.23370	714.343	15.20	0.5661	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			16.76960	16.878	21.27	0.0247	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			488.21090	500.821	14.55	0.4684	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,015.44510	998.943	13.46	0.7777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			155.34510	161.743	13.46	0.2223	0.00	0	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			956.63150	973.821	15.92	0.6544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			316.73150	311.021	15.92	0.3456	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,788.72860	1,807.926	17.74	0.8216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			51.00940	50.127	20.10	0.0669	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,527.90000	1,546.432	17.29	0.7810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			188.00000	183.632	17.29	0.2190	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			4,164.57060	4,187.570	21.27	0.9654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			24.67060	24.770	21.27	0.0346	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			548.31090	538.021	14.55	0.5316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,762.21520	1,781.352	17.69	0.8179	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,958.57820	1,978.132	18.02	0.8433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			128.67820	125.332	18.02	0.1567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			468.01620	459.282	14.92	0.4726	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			607.91620	622.082	14.92	0.5274	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,190.90940	3,212.927	20.10	0.9331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			8.75390	8.849	21.27	0.0138	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			342.26010	336.020	15.72	0.3684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			882.16010	898.820	15.72	0.6316	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,193.83870	4,216.840	21.27	0.9663	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			23.93870	24.040	21.27	0.0337	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			152.31520	148.552	17.69	0.1821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,544.96970	1,563.552	17.32	0.7839	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,970.00740	3,992.993	21.27	0.9588	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			30.10740	30.193	21.27	0.0412	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			987,139.90000	987,162.800	21.27	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.27	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,148.65390	5,171.649	21.27	0.9862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			39.70110	39.440	20.77	0.0530	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			171.13620	167.051	17.47	0.2018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,631.03620	1,649.851	17.47	0.7982	0.00	0	110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			262.10500	256.947	16.41	0.2939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			1,152.00500	1,169.747	16.41	0.7061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			185.06970	180.752	17.32	0.2161	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,277.79160	4,300.730	21.37	0.9640	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			26.59160	26.630	21.37	0.0360	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			957.41970	974.109	15.89	0.6454	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			336.21970	330.009	15.89	0.3546	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			729.71240	744.538	15.28	0.5678	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			430.51240	422.538	15.28	0.4322	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			2,042.43360	2,061.456	18.08	0.8228	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			164.23360	160.356	18.08	0.1772	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			963.22530	979.370	15.92	0.6172	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			403.22530	396.370	15.92	0.3828	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,544.25280	4,566.170	21.39	0.9592	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			34.25280	33.170	21.39	0.0408	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,331.43510	1,349.219	16.79	0.6918	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			326.03510	320.819	16.79	0.3082	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			967.61490	983.607	15.92	0.5916	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			472.81490	465.707	15.92	0.4084	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,776.91320	4,798.930	21.35	0.9537	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			42.11320	41.031	21.35	0.0463	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			72.60450	70.564	21.27	0.0716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,326.60450	4,347.764	21.27	0.9284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			72.09600	70.067	21.27	0.0712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,336.09600	4,357.267	21.27	0.9288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			73.11640	71.064	21.27	0.0721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,317.11640	4,338.264	21.27	0.9279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,280.37800	2,299.775	18.34	0.8077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			206.37800	202.575	18.34	0.1923	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,115.30090	1,099.341	14.10	0.7234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			279.30090	286.541	14.10	0.2766	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			694.95810	684.655	15.12	0.5312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			648.95810	661.855	15.12	0.4688	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			937.75370	924.711	14.40	0.6529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			391.75370	401.911	14.40	0.3471	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			646.67190	637.378	15.31	0.5036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			720.67190	734.578	15.31	0.4964	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			605.69460	596.958	15.49	0.4792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			789.69460	804.158	15.49	0.5208	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,314.62260	3,336.218	20.10	0.8836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			120.62260	119.018	20.10	0.1164	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			2,174.63250	2,193.853	18.19	0.7959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			220.63250	216.653	18.19	0.2041	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,259.80650	1,242.957	13.96	0.7711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			213.80650	220.157	13.96	0.2289	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			356.84350	351.952	17.03	0.3103	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	14.15	Put			1,460.84350	1,479.152	17.03	0.6897	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,203.52420	4,224.525	21.27	0.9226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			79.52420	77.325	21.27	0.0774	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,165.77270	4,186.723	21.27	0.9207	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			81.77270	79.523	21.27	0.0793	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			351.04530	346.238	17.08	0.3060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,485.04530	1,503.438	17.08	0.6940	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,231.87550	4,252.914	21.27	0.9239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			77.87550	75.714	21.27	0.0761	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			293.44780	288.578	17.54	0.2617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,747.44780	1,765.778	17.54	0.7383	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			5,056.12180	5,078.024	21.27	0.9554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			42.12180	40.824	21.27	0.0446	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			368.78880	363.721	16.92	0.3193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,412.78880	1,430.920	16.92	0.6807	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			288.38630	283.576	17.58	0.2578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,772.38630	1,790.776	17.58	0.7422	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,870.91510	3,893.132	21.13	0.9065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			96.91510	95.932	21.13	0.0935	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			564.03970	555.875	15.68	0.4534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			868.03970	883.075	15.68	0.5466	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			387.60990	382.269	16.77	0.3333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,341.60990	1,359.469	16.77	0.6667	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,269.72610	4,290.814	21.27	0.9257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			75.72610	73.614	21.27	0.0743	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			554.10110	546.078	15.73	0.4471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			888.10110	903.278	15.73	0.5529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,610.94920	3,632.904	20.65	0.8968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			106.94920	105.704	20.65	0.1032	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			133.11610	131.182	19.67	0.1283	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			3,087.11610	3,108.382	19.67	0.8717	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			5,011.35720	5,033.278	21.29	0.9524	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			45.55720	44.278	21.29	0.0476	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			970.95870	986.704	15.93	0.5745	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			525.15870	517.704	15.93	0.4255	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,489.01340	1,506.281	16.99	0.6569	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			448.41340	443.781	16.99	0.3431	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,472.95590	1,489.958	16.95	0.6528	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			456.25590	451.558	16.95	0.3472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			853.71820	866.702	15.61	0.4874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			780.41820	772.502	15.61	0.5126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			904.19180	894.872	15.19	0.5712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			677.49180	689.072	15.19	0.4288	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,521.67650	2,539.221	18.53	0.7777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,398.14230	4,414.716	21.02	0.8927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			288.37650	285.021	18.53	0.2223	0.00	0	3,867

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		134.09140	129.782	21.02	0.1068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,407.39140	4,423.982	21.02	0.8932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		133.34440	129.053	21.02	0.1063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,416.64440	4,433.253	21.02	0.8937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		134.84230	130.516	21.02	0.1073	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,112.95380	2,129.836	17.99	0.7105	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		415.05380	411.236	17.99	0.2895	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,807.03830	2,824.160	18.93	0.7835	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		299.13830	295.560	18.93	0.2165	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,630.22070	1,646.164	17.24	0.6315	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		565.32070	560.364	17.24	0.3685	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,553.14340	1,568.868	17.10	0.6164	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		596.44340	591.268	17.10	0.3836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		864.73620	856.783	16.30	0.4958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,091.53620	1,104.483	16.30	0.5042	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		212.11980	208.510	21.17	0.1429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,498.91980	4,516.210	21.17	0.8571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		211.14590	207.549	21.17	0.1423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,507.94590	4,525.249	21.17	0.8577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		213.09790	209.475	21.17	0.1434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,489.89790	4,507.175	21.17	0.8566	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,780.27270	1,795.867	17.51	0.6104	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		688.67270	683.067	17.51	0.3896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		697.47930	691.964	17.76	0.3801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,947.07930	1,962.865	17.76	0.6199	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		695.16680	689.672	17.77	0.3790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,954.76680	1,970.572	17.77	0.6210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		692.86390	687.395	17.78	0.3780	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,962.46390	1,978.295	17.78	0.6220	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,939.59180	1,954.727	17.73	0.5970	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		797.19180	790.927	17.73	0.4030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		800.98060	794.710	17.92	0.3941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,089.58060	2,104.910	17.92	0.6059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		798.60450	792.346	17.93	0.3931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,097.20450	2,112.545	17.93	0.6069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		796.23730	789.997	17.94	0.3922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,104.83730	2,120.197	17.94	0.6078	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,093.44770	2,108.459	17.89	0.5861	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		900.34770	893.559	17.89	0.4139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		905.16730	898.404	18.05	0.4059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,240.46730	2,255.604	18.05	0.5941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		902.74940	896.004	18.06	0.4050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,248.04940	2,263.204	18.06	0.5950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		900.33210	893.604	18.07	0.4042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,255.63210	2,270.805	18.07	0.5958	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											801,655.10	3,000	1,253,182
Total \$ / R											336,475,050.30	29,531	1,822,891
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			12.64780		12.67140			0.0000	88,534.60	7	544
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			12.83720		12.86010			0.0000	0.00	0	7
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.02280		13.04600			0.0000	0.00	0	4
Total \$ / R MAXI Future											88,534.60	7	555
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			252.88070	453.134	22.27	0.0101	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			371,112.88070	373,673.134	22.27	0.9899	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			249.04790	449.930	22.29	0.0100	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			372,109.04790	374,669.930	22.29	0.9900	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			256.77280	456.387	22.24	0.0101	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			370,116.77280	372,676.387	22.24	0.9899	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			9,137.47920	8,872.563	18.71	0.1146	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			238,127.47920	240,152.563	18.71	0.8854	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			9,071.17140	8,807.774	18.73	0.1139	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			239,061.17140	241,087.774	18.73	0.8861	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			9,204.16370	8,938.069	18.70	0.1154	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			237,194.16370	239,218.069	18.70	0.8846	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			44,612.93290	43,993.170	16.33	0.3755	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			115,012.93290	116,713.170	16.33	0.6245	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			44,359.88520	43,743.756	16.35	0.3737	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			115,759.88520	117,463.756	16.35	0.6263	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			44,867.20800	44,243.793	16.31	0.3772	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			114,267.20800	115,963.793	16.31	0.6228	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											88,534.60	7	555
£ / R	On 31/03/2017	Foreign Exchange Future			15.57800		15.66370			0.0000	0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future			15.61870		15.70420			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future			15.65420		15.74000			0.0000	0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future			15.66330		15.74890			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future			15.81830		15.90400			0.0000	26,226,741.40	1,658	58,842
£ / R	On 18/09/2017	Foreign Exchange Future			16.09490		16.18190			0.0000	0.00	0	1,776
£ / R	On 18/12/2017	Foreign Exchange Future			16.37250		16.46080			0.0000	29,814,322.50	1,821	6,391
Total £ / R Future											56,041,063.90	3,479	67,641
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put			2,516.40470	2,602.073	33.02	0.9996	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call			0.10470	0.073	33.02	0.0004	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put			1,336.92690	1,420.579	19.86	0.9669	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call			11.12690	9.279	19.86	0.0331	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put			8,240.00260	8,325.803	33.40	1.0000	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	25/04/2017		Foreign Exchange Option	23.98	Call		0.00260	0.003	33.40	0.0000	0.00	0	0
£ / R	On	28/04/2017		Foreign Exchange Option	17.00	Call		34.04760	25.491	17.54	0.0693	0.00	0	0
£ / R	On	28/04/2017		Foreign Exchange Option	17.00	Put		1,285.14760	1,362.191	17.54	0.9307	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Call		0.06220	0.172	24.87	0.0004	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Put		8,126.06220	8,211.872	24.87	0.9996	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		0.06130	0.170	24.87	0.0004	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put		8,136.06130	8,221.870	24.87	0.9996	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Call		0.06310	0.174	24.87	0.0004	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Put		8,116.06310	8,201.874	24.87	0.9996	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		236.94450	221.973	18.11	0.2057	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		2,055.04450	2,127.073	18.11	0.7943	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.01	Call		235.55340	220.674	18.12	0.2046	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.01	Put		2,063.65340	2,135.774	18.12	0.7954	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	17.99	Call		238.34470	223.280	18.09	0.2067	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	17.99	Put		2,046.44470	2,118.380	18.09	0.7933	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		15.35680	14.474	21.87	0.0142	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		8,704.55680	8,791.974	21.87	0.9858	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		15.26540	14.388	21.87	0.0141	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		8,714.46540	8,801.888	21.87	0.9859	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		15.44860	14.561	21.87	0.0143	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		8,694.64860	8,782.061	21.87	0.9857	0.00	0	0
Total £ / R Option											0.00	0	0	
Total £ / R											56,041,063.90	3,479	67,641	
¥ / R	On	19/06/2017		Foreign Exchange Future			0.11421	0.11445		0.0000	0.00	0	3,804	
¥ / R	On	18/09/2017		Foreign Exchange Future			0.11641	0.11664		0.0000	0.00	0	0	
¥ / R	On	18/12/2017		Foreign Exchange Future			0.11866	0.11891		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		4.58560	5.230	24.02	0.0117	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Put		3,559.98560	3,583.930	24.02	0.9883	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Call		0.77130	0.936	24.02	0.0024	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Put		4,556.17130	4,579.636	24.02	0.9976	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Call		0.11220	0.146	24.02	0.0004	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Put		5,555.51220	5,578.846	24.02	0.9996	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Call		6.95110	7.380	19.98	0.0136	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Put		4,342.65110	4,366.480	19.98	0.9864	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.17	Call		1.81830	1.980	19.98	0.0041	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.17	Put		5,337.51830	5,361.080	19.98	0.9959	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Call		24.21990	25.153	19.98	0.0403	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Put		3,359.91990	3,384.253	19.98	0.9597	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Call		1,119.43340	1,111.919	14.80	0.7454	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.11	Put		228.83340	245.819	14.80	0.2546	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Call		611.09620	612.588	16.59	0.4970	0.00	0	0
¥ / R	On	18/12/2017		Foreign Exchange Option	0.12	Put		720.49620	746.488	16.59	0.5030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			323.48370	327.567	17.98	0.3036	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,432.88370	1,461.466	17.98	0.6964	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			13.48260		13.49350			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.52170		13.53260			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.54230		13.55320			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			13.71500		13.72540			0.0000	174,770,245.00	12,743	106,831
€ / R	On	18/09/2017	Foreign Exchange Future			13.98550		13.99610			0.0000	1,398,550.00	100	7,455
€ / R	On	18/12/2017	Foreign Exchange Future			14.25820		14.26990			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			14.53840		14.54870			0.0000	0.00	0	654
Total € / R Future												176,168,795.00	12,843	116,494
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,726.57560	1,737.435	25.32	0.9997	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			0.07560	0.035	25.32	0.0003	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,270.30400	1,281.256	17.64	0.9849	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			2.90400	2.956	17.64	0.0151	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			360.71000	370.172	12.88	0.6746	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			113.91000	112.472	12.88	0.3254	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.94570	0.816	23.26	0.0019	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,465.54570	5,475.816	23.26	0.9981	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.93120	0.803	23.26	0.0018	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			601.27700	609.971	14.04	0.6480	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,475.53120	5,485.803	23.26	0.9982	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.96050	0.829	23.26	0.0019	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,455.56050	5,465.829	23.26	0.9981	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,547.30420	2,557.545	17.86	0.9718	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			12.70420	12.545	17.86	0.0282	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			216.67700	214.971	14.04	0.3520	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,469.04370	5,480.142	19.50	0.9908	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			5.08520	5.579	19.50	0.0091	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,478.98520	5,490.079	19.50	0.9909	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			5.02730	5.517	19.50	0.0090	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,488.92730	5,500.017	19.50	0.9910	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			5.14370	5.642	19.50	0.0092	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			113.29700	112.691	20.31	0.1023	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,903.39700	3,914.491	20.31	0.8977	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			113.06470	112.453	20.33	0.1020	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,913.16470	3,924.253	20.33	0.8980	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			113.53070	112.928	20.28	0.1026	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,893.63070	3,904.728	20.28	0.8974	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			15.45170	15.327	21.45	0.0172	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			7,155.55170	7,167.127	21.45	0.9828	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			818.35450	812.653	13.97	0.5841	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	14.00	Put			548.45450	554.453	13.97	0.4159	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			2,327.26470	2,338.581	17.14	0.8088	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			207.16470	206.781	17.14	0.1912	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			1,024.46320	1,029.791	14.87	0.5278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			719.66470	714.727	14.88	0.4705	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,030.96470	1,036.327	14.88	0.5295	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			716.18920	711.280	14.90	0.4687	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			1,037.48920	1,042.880	14.90	0.5313	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			723.16320	718.191	14.87	0.4722	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												176,168,795.00	12,843	152,494
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.63200		9.67530			0.0000	5,779,200.00	600	23,684
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.76200		9.80510			0.0000	16,595,400.00	1,700	1,725
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.89070		9.93420			0.0000	42,994,872.90	4,347	53
Total AU\$ / R Future												65,369,472.90	6,647	25,462
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			2.13460	2.467	19.00	0.0085	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,396.83460	2,440.467	19.00	0.9915	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.14220	2.476	18.89	0.0086	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,376.84220	2,420.476	18.89	0.9914	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.13840	2.472	18.95	0.0086	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,386.83840	2,430.472	18.95	0.9914	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			13.65580	12.819	16.43	0.0307	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,388.55580	2,430.819	16.43	0.9693	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			13.66910	12.779	16.47	0.0305	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,398.56910	2,440.779	16.47	0.9695	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			13.64270	12.860	16.39	0.0308	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,378.54270	2,420.860	16.39	0.9692	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,991.65940	2,033.675	14.68	0.9179	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			46.81190	45.273	14.65	0.0837	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,972.61190	2,014.573	14.65	0.9163	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			46.33290	44.821	14.67	0.0829	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,982.13290	2,024.121	14.67	0.9171	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			45.85940	44.375	14.68	0.0821	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												65,369,472.90	6,647	25,462
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.46280		9.52170			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.61770		9.67700			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.77250		9.83310			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			3.40420	3.843	19.36	0.0127	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,221.70420	2,281.043	19.36	0.9873	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			3.39290	3.831	19.41	0.0127	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,231.69290	2,291.031	19.41	0.9873	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			3.41570	3.856	19.30	0.0128	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,211.71570	2,271.056	19.30	0.9872	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			39.61160	36.432	15.70	0.0797	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,652.61160	1,708.732	15.70	0.9203	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			39.09130	35.964	15.72	0.0787	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,662.09130	1,718.264	15.72	0.9213	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			40.13930	36.905	15.68	0.0806	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,643.13930	1,699.205	15.68	0.9194	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			205.27320	191.729	13.85	0.2822	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			912.17320	959.229	13.85	0.7178	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			203.26970	189.858	13.87	0.2798	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			920.16970	967.358	13.87	0.7202	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			207.29530	193.621	13.83	0.2845	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			904.19530	951.121	13.83	0.7155	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			12.81300		12.84460			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.08310		13.11480			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.35740		13.38960			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			15.20100	15.080	22.51	0.0289	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			3,050.60100	3,082.080	22.51	0.9711	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			15.16590	15.043	22.56	0.0288	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			3,060.56590	3,092.043	22.56	0.9712	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			15.23660	15.117	22.47	0.0290	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			3,040.63660	3,072.117	22.47	0.9710	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			80.36910	76.534	17.65	0.1045	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,355.56910	2,383.434	17.65	0.8955	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			79.69630	75.873	17.66	0.1037	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,364.89630	2,392.773	17.66	0.8963	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			81.04790	77.201	17.64	0.1053	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,346.24790	2,374.101	17.64	0.8947	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			465.93530	457.167	15.92	0.3854	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			1,106.33530	1,129.767	15.92	0.6146	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			463.17820	454.547	15.93	0.3836	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			1,113.57820	1,137.147	15.93	0.6164	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			468.71420	459.805	15.90	0.3873	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			1,099.11420	1,122.405	15.90	0.6127	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.82750		1.83280			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.84260		1.84830			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.85680		1.86210			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			9.21020	10.103	19.92	0.0164	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			4,281.21020	4,335.103	19.92	0.9836	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			9.60940	10.556	19.33	0.0175	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			4,081.60940	4,135.556	19.33	0.9825	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			9.40130	10.320	19.63	0.0169	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			4,181.40130	4,235.320	19.63	0.9831	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			113.58890	109.642	17.09	0.1087	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			3,130.58890	3,183.642	17.09	0.8913	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			107.58410	103.933	17.21	0.1034	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			3,224.58410	3,277.933	17.21	0.8966	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			119.99410	115.729	16.97	0.1144	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			3,036.99410	3,089.729	16.97	0.8856	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,371.88620	1,407.283	14.36	0.6156	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			563.41880	546.726	14.43	0.3695	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,442.41880	1,478.726	14.43	0.6305	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			536.64510	520.729	14.53	0.3552	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,515.64510	1,552.729	14.53	0.6448	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			592.88620	575.283	14.36	0.3844	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			1.82000		1.82550			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			31.39560	26.848	15.05	0.0692	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			1,376.39560	1,426.848	15.05	0.9308	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			26.47340	23.037	15.32	0.0598	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,471.47340	1,523.037	15.32	0.9402	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			22.34210	19.821	15.59	0.0518	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,567.34210	1,619.821	15.59	0.9482	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			1.85110		1.85300			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 DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			3,108.78540	3,129.687	19.37	0.9435	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			38.16530	39.828	19.73	0.0546	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			3,208.16530	3,228.828	19.73	0.9454	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			37.60870	39.045	20.10	0.0529	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			3,307.60870	3,328.045	20.10	0.9471	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			38.78540	40.687	19.37	0.0565	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.63120		1.63410			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.65760		1.66040			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.68270		1.68570			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			24.15730	16.794	19.38	0.0291	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,283.15730	3,304.794	19.38	0.9709	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			22.35620	15.098	19.48	0.0264	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,381.35620	3,403.098	19.48	0.9736	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			20.71280	13.579	19.59	0.0239	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,479.71280	3,501.579	19.59	0.9761	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			123.03650	121.841	18.78	0.1203	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3,019.03650	3,045.842	18.78	0.8797	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			116.53220	115.405	18.90	0.1144	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,112.53220	3,139.405	18.90	0.8856	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			129.97450	128.704	18.65	0.1265	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,925.97450	2,952.703	18.65	0.8735	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			579.68000	574.720	16.05	0.3828	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,422.68000	1,447.720	16.05	0.6172	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			554.72100	550.342	16.20	0.3689	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,497.72100	1,523.342	16.20	0.6311	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			605.95890	600.402	15.90	0.3971	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,348.95890	1,373.402	15.90	0.6029	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			0.12070		0.12130			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12080		0.12090			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12070		0.12060			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			8.86920		8.91320			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			8.98340		9.02770			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.09590		9.14100			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			2.53000	2.827	18.40	0.0107	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			2,039.33000	2,083.627	18.40	0.9893	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.52180	2.818	18.46	0.0106	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			2,049.32180	2,093.618	18.46	0.9894	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.53850	2.836	18.34	0.0108	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			2,029.33850	2,073.636	18.34	0.9892	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,573.15790	1,619.906	14.66	0.9390	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			20.44380	22.950	14.68	0.0601	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,582.74380	1,629.550	14.68	0.9399	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			21.27990	23.667	14.64	0.0619	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,563.57990	1,610.267	14.64	0.9381	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			20.85790	23.306	14.66	0.0610	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			1,019.75990	1,044.908	19.54	0.6408	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			357.07770	337.238	19.52	0.3568	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			1,026.07770	1,051.338	19.52	0.6432	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			353.42230	333.694	19.50	0.3543	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			1,032.42230	1,057.794	19.50	0.6457	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			360.75990	340.808	19.54	0.3592	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			1.24190		1.24340			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.25600		1.25750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.26990		1.27120			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			1,366.00000	1,381.000		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			1,466.00000	1,481.000		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			1,566.00000	1,581.000		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			1,125.00000	1,140.000		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			1,225.00000	1,240.000		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			1,025.00000	1,040.000		1.0000	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	18/12/2017	Foreign Exchange Option	1.32	Put			488.00000	501.000		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			288.00000	301.000		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			388.00000	401.000		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
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25070		1.25510			0.0000	12,507.00	10	4,148
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25380		1.25830			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25720		1.26180			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												12,507.00	10	4,148
Total QUANTO £ / \$												12,507.00	10	4,148
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08440		1.08320			0.0000	13,029,066.00	12,015	33,360
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08940		1.08830			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.09490		1.09380			0.0000	0.00	0	0
Total QUANTO € / \$ Future												13,029,066.00	12,015	33,360
Total QUANTO € / \$												13,029,066.00	12,015	33,360
RAIN	On	19/06/2017	Foreign Exchange Future			21,371.87000		21,414.47000			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			9.04160		9.06380			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			6.98000	7.300	15.89	0.0279	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,463.18000	1,485.700	15.89	0.9721	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			6.83290	7.166	15.93	0.0274	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,473.03290	1,495.566	15.93	0.9726	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			7.13070	7.436	15.86	0.0284	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,453.33070	1,475.836	15.86	0.9716	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			3.41350		3.41590			0.0000	0.00	0	19,800
Total TRY / R Future												0.00	0	19,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			2.47360	2.612	21.81	0.0202	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			856.57360	859.112	21.81	0.9798	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			2.45300	2.589	21.98	0.0200	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			866.55300	869.089	21.98	0.9800	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			2.49520	2.635	21.65	0.0205	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			846.59520	849.135	21.65	0.9795	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	19,800
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29000		1.29480			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28090		1.28170			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.25140		1.25800			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												646 382 834.60	61,532	844,103
Total Options												801 655.10	3,000	1,289,182
Grand Total:												647,184,489.70	64,532	2,133,285