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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/05/2017 Foreign Exchange Future			12.99750		12.86010			0.0000	259,950,000.00	20,000	0
\$ / R On 30/05/2017 Foreign Exchange Future			12.97450		12.86010			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			12.97450		12.86010			0.0000	0.00	0	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			12.98510		12.87260			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			12.98760		12.87510			0.0000	0.00	0	30,000
\$ / R On 07/06/2017 Foreign Exchange Future			12.99010		12.87760			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.99470		12.88230			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.00160		12.88950			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.01770		12.90610			0.0000	1,533,927,661.80	117,834	912,255
\$ / R On 28/06/2017 Foreign Exchange Future			13.03840		12.92750			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.04300		12.93220			0.0000	0.00	0	3,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.05410		12.94310			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.05850		12.94740			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.06510		12.95400			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.06960		12.95830			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.07400		12.96270			0.0000	0.00	0	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			13.08070		12.96920			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.08950		12.97790			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.09840		12.98660			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.10280		12.99090			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.11170		12.99960			0.0000	0.00	0	3,274

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2017	Foreign Exchange Future			13.13540		13.02250			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.14840		13.03500			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.17430		13.05990			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.21770		13.10280			0.0000	90,514,809.60	6,848	63,647
\$ / R	On	27/09/2017	Foreign Exchange Future			13.23720		13.12220			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.23940		13.12440			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.29370		13.17820			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.30240		13.18680			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.33930		13.22350			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.37190		13.25580			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.41420		13.29730			0.0000	1,234,106.40	92	84,572
\$ / R	On	22/12/2017	Foreign Exchange Future			13.42270		13.30560			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.44590		13.43350			0.0000	13,445,900.00	1,000	1,000
\$ / R	On	13/02/2018	Foreign Exchange Future			13.53460		13.41540			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.53880		13.41950			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.60560		13.48470			0.0000	136,056.00	10	9,077
\$ / R	On	25/04/2018	Foreign Exchange Future			13.68220		13.55930			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.71540		13.59160			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.72370		13.59960			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.79550		13.67010			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.91610		13.78870			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.99140		13.86290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.11410		13.98370			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.18090		14.04940			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.31220		14.17870			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.38320		14.24870			0.0000	0.00	0	1,500
Total \$ / R Future												1,899,208,533.80	145,784	1,123,393
\$ / R	On	29/05/2017	Foreign Exchange Option	12.90	Call			51.34150	97.500	19.64	1.0000	0.00	0	0
\$ / R	On	29/05/2017	Foreign Exchange Option	12.90	Put			91.24150	0.000	19.64	0.0000	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			15.52390	6.043	26.73	0.0748	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			395.42390	271.543	26.73	0.9252	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			80.39010	101.362	20.15	0.5940	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			150.29010	56.862	20.15	0.4060	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			65.54710	87.525	19.07	0.3743	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			292.94710	202.425	19.07	0.6257	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			5.15450	5.446	22.99	0.0338	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			902.55450	790.346	22.99	0.9662	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			72.59210	94.927	18.72	0.3832	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			297.49210	207.327	18.72	0.6168	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			233.64610	300.641	18.76	0.7415	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			106.04610	60.541	18.76	0.2585	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			1.37040	1.083	27.66	0.0060	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,623.77040	1,510.983	27.66	0.9940	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			124.59270	158.476	17.90	0.5010	6,339,040.00	40,000	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			242.29270	163.776	17.90	0.4990	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call		180.51310	228.035	17.05	0.5993	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put		191.01310	126.435	17.05	0.4007	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call		139.71940	174.009	17.05	0.5081	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put		250.21940	172.409	17.05	0.4919	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call		0.00000	160.354	17.13	0.4808	6,414,164.00	40,000	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put		0.00000	188.754	17.13	0.5192	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call		80.50320	97.713	17.56	0.3361	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put		391.00320	296.113	17.56	0.6639	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,133.45400	1,242.714	20.68	0.9793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		7.35400	5.014	20.68	0.0207	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		917.62330	1,024.902	18.48	0.9685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		11.52330	7.202	18.48	0.0315	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		820.44930	926.336	17.48	0.9612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,803.90140	6,692.301	37.56	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,243.96210	5,132.337	37.56	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.01910	0.010	37.56	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,743.91910	5,632.310	37.56	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.00820	0.004	37.56	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		6,093.90820	5,982.304	37.56	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00140	0.001	37.56	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,825.21270	3,713.034	36.27	0.9977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		0.26910	0.183	37.56	0.0006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		4,594.16910	4,482.483	37.56	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.07820	0.048	37.56	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,143.97820	5,032.348	37.56	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.06210	0.037	37.56	0.0001	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,195.02360	3,083.100	31.51	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		1.14860	0.783	32.26	0.0027	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,295.04860	3,183.083	32.26	0.9973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		1.16460	0.774	32.72	0.0026	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,355.06460	3,243.074	32.72	0.9974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		1.31270	0.734	36.27	0.0023	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,944.96960	2,833.155	29.62	0.9969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		1.07150	0.853	29.69	0.0031	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,954.97150	2,843.153	29.69	0.9969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		1.10050	0.819	30.75	0.0029	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,095.00050	2,983.119	30.75	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		1.12360	0.800	31.51	0.0028	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,614.91930	2,503.348	27.33	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1.02050	1.033	27.38	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,624.92050	2,513.333	27.38	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1.05680	0.875	29.09	0.0032	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,874.95680	2,763.175	29.09	0.9968	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		1.06960	0.855	29.62	0.0031	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,495.05960	2,383.544	26.74	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		1.01800	1.078	27.23	0.0042	0.00	0	55,000

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	15.50	Put			2,594.91800	2,483.378	27.23	0.9958	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1.01820	1.062	27.28	0.0041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,604.91820	2,493.362	27.28	0.9959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1.01930	1.048	27.33	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,095.96490	1,984.643	24.75	0.9908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			1.77200	1.983	25.25	0.0078	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,195.67200	2,084.283	25.25	0.9922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			1.64510	1.828	25.50	0.0071	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,245.54510	2,134.128	25.50	0.9929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			1.15960	1.244	26.74	0.0048	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,598.77140	1,488.222	22.27	0.9768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			3.10940	3.654	23.51	0.0144	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,847.00940	1,735.954	23.51	0.9856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2.46060	2.835	24.21	0.0111	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,986.36060	1,875.135	24.21	0.9889	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			2.06490	2.343	24.75	0.0092	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,361.68660	1,252.160	21.12	0.9620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			6.76480	8.408	21.43	0.0327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,430.66480	1,320.708	21.43	0.9673	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			5.89590	7.263	21.77	0.0283	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,499.79590	1,389.563	21.77	0.9717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			4.87140	5.922	22.27	0.0232	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,283.20000	1,174.258	20.80	0.9545	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			8.27840	10.597	21.00	0.0407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,332.17840	1,222.897	21.00	0.9593	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			7.94660	10.100	21.08	0.0389	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,351.84660	1,242.400	21.08	0.9611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			7.78660	9.860	21.12	0.0380	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,147.48970	1,039.131	20.23	0.9374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			11.24520	14.178	20.51	0.0534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,215.14520	1,106.478	20.51	0.9466	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			10.65170	13.502	20.59	0.0510	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,234.55170	1,125.802	20.59	0.9490	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			9.30000	11.958	20.80	0.0455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			947.75770	840.617	19.39	0.8994	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			21.44990	25.634	19.55	0.0919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			985.34990	877.934	19.55	0.9081	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			15.13800	18.574	20.07	0.0685	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,109.03800	1,000.874	20.07	0.9315	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			13.58970	16.831	20.23	0.0626	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			818.38910	712.447	18.83	0.8627	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			33.60100	39.158	18.87	0.1343	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			827.50100	721.458	18.87	0.8657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			25.83240	30.515	19.27	0.1076	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			919.73240	812.815	19.27	0.8924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			23.85770	28.317	19.39	0.1006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			556.86180	459.021	17.86	0.7378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			63.14260	74.542	18.05	0.2318	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			607.04260	506.842	18.05	0.7682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			55.91890	65.599	18.20	0.2086	13,119.74	200	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			649.81890	547.899	18.20	0.7914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			34.48910	40.147	18.83	0.1373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			484.25540	390.619	17.59	0.6870	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			82.20340	98.196	17.71	0.2896	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			516.10340	420.496	17.71	0.7104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			78.38460	93.454	17.77	0.2784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			532.28460	435.754	17.77	0.7216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			72.96180	86.721	17.86	0.2622	346,885.20	4,000	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			422.78660	333.607	17.34	0.6368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			101.57160	122.238	17.43	0.3438	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			445.47160	354.538	17.43	0.6562	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			96.94270	116.497	17.49	0.3312	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			460.84270	368.797	17.49	0.6688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			90.35540	108.319	17.59	0.3130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			336.89400	255.732	16.97	0.5535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			133.69770	161.981	17.06	0.4249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			357.59770	274.281	17.06	0.5751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			124.92730	151.157	17.16	0.4038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			378.82730	293.457	17.16	0.5962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			108.88660	131.307	17.34	0.3632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			213.80530	149.927	16.40	0.4011	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			210.96070	256.741	16.45	0.5834	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			224.86070	159.041	16.45	0.4166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			178.05250	216.365	16.66	0.5215	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			271.95250	198.665	16.66	0.4785	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			142.99400	173.432	16.97	0.4465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			126.72670	79.233	15.91	0.2592	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			293.09550	352.783	16.04	0.7050	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			146.99550	95.083	16.04	0.2950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			270.67390	326.862	16.14	0.6754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			164.57390	109.162	16.14	0.3246	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			219.90530	267.627	16.40	0.5989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			41.02850	19.166	15.11	0.0869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			467.72790	549.886	15.37	0.8685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			61.62790	32.186	15.37	0.1315	0.00	0	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			360.98270	430.396	15.75	0.7815	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			104.88270	62.696	15.75	0.2185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			322.82670	386.933	15.91	0.7408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			14.34930	8.636	17.48	0.0388	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			676.45180	779.317	15.98	0.9458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			20.35180	11.617	15.98	0.0542	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			632.14590	730.618	15.48	0.9390	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		26.04590	12.918	15.48	0.0610	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		547.12850	636.866	15.11	0.9131	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		88.00580	103.587	18.12	0.2599	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		660.50580	565.187	18.12	0.7401	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		1.81230	1.677	29.24	0.0050	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,314.31230	3,203.277	29.24	0.9950	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		64.52540	75.954	18.69	0.1948	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		832.32540	732.954	18.69	0.8052	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		43.82680	50.584	19.05	0.1307	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		1,100.72680	996.484	19.05	0.8693	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		107.34400	124.973	17.92	0.2738	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		709.94400	616.473	17.92	0.7262	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		47.26890	54.327	19.00	0.1320	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,163.26890	1,059.227	19.00	0.8680	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		63.02960	72.709	18.72	0.1659	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,054.72960	953.109	18.72	0.8341	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.43160	0.499	30.06	0.0013	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,022.13160	4,910.899	30.06	0.9987	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		238.52570	276.367	16.61	0.4777	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		415.82570	342.367	16.61	0.5223	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		104.97120	121.307	18.00	0.2450	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		855.77120	760.607	18.00	0.7550	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		32.94930	37.572	19.84	0.0853	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,615.04930	1,508.072	19.84	0.9147	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		256.61580	294.076	16.52	0.4659	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		470.01580	395.676	16.52	0.5341	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		55.62450	63.170	19.16	0.1311	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,369.02450	1,264.770	19.16	0.8689	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		177.99220	203.673	17.29	0.3465	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		687.09220	600.873	17.29	0.6535	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		5.83970	5.835	25.36	0.0129	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,544.93970	3,433.035	25.36	0.9871	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		142.03920	161.834	17.70	0.2810	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		862.43920	770.134	17.70	0.7190	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		165.18060	186.307	17.60	0.2955	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		892.68060	800.907	17.60	0.7045	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		282.31220	316.893	16.57	0.4375	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		597.31220	518.493	16.57	0.5625	35,257,551.20	68,000	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		10.24110	12.713	23.71	0.0226	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,790.34110	3,678.413	23.71	0.9774	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		271.79690	302.617	16.73	0.4018	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		711.89690	628.317	16.73	0.5982	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		619.24050	683.399	15.44	0.6621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		316.44050	265.699	15.44	0.3379	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		454.86410	503.902	15.94	0.5442	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		492.06410	426.202	15.94	0.4558	0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		736.06940	809.090	15.14	0.7299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		114.24570	89.554	14.75	0.1534	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		800.10690	878.139	15.02	0.7619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		197.30690	160.439	15.02	0.2381	24,065.84	150	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,285.02470	4,172.735	22.86	0.9821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		7.72350	10.305	22.86	0.0177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,294.92350	4,182.605	22.86	0.9823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,178.05290	1,274.850	14.56	0.8923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		75.25290	57.150	14.56	0.1077	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,017.04570	1,107.254	14.75	0.8466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,909.70520	3,797.825	22.61	0.9742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		12.17170	15.178	22.66	0.0252	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,939.37170	3,827.478	22.66	0.9748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.86	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,897.20000	986,782.300	22.86	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		7.82470	10.435	22.86	0.0179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,318.94970	3,207.241	21.60	0.9593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		19.80140	22.984	21.77	0.0376	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,417.00140	3,305.284	21.77	0.9624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		3.42610	4.720	22.86	0.0088	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,900.62610	4,787.020	22.86	0.9912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		12.50520	15.525	22.61	0.0258	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,723.17200	1,619.058	18.99	0.8342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		81.23210	88.974	19.41	0.1307	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,978.43210	1,871.274	19.41	0.8693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		7.92710	10.566	22.86	0.0181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,275.12710	4,162.866	22.86	0.9819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		21.74970	24.941	21.60	0.0407	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,528.02500	1,426.979	18.66	0.8007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		124.69610	137.796	18.73	0.1912	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,571.89610	1,470.096	18.73	0.8088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		14.99880	18.104	22.27	0.0299	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,712.19880	3,600.404	22.27	0.9701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		105.97200	116.758	18.99	0.1658	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,371.92410	1,272.599	18.29	0.7703	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		153.33910	168.754	18.31	0.2279	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,380.53910	1,281.054	18.31	0.7721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		31.83790	34.943	20.93	0.0559	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,929.03790	2,817.243	20.93	0.9441	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		130.82500	144.679	18.66	0.1993	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,269.61420	1,172.336	18.05	0.7476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		169.32080	186.585	18.09	0.2485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,286.52080	1,188.885	18.09	0.7515	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		109.05340	120.219	18.94	0.1700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,696.25340	1,592.519	18.94	0.8300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		154.72410	170.299	18.29	0.2297	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			915.01450	827.491	17.16	0.6464	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			248.49950	274.829	17.24	0.3432	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			945.69950	857.129	17.24	0.6568	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			134.64750	148.643	18.60	0.2041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,501.84750	1,400.943	18.60	0.7959	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			172.41420	190.035	18.05	0.2524	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			817.80960	733.918	16.90	0.6108	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			272.46130	301.468	17.04	0.3697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			869.66130	783.769	17.04	0.6303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			0.00000	181.533	18.15	0.2427	27,229.88	150	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			0.00000	1,213.833	18.15	0.7573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			257.81450	285.191	17.16	0.3536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			590.60240	517.623	16.23	0.5096	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			359.03020	397.386	16.43	0.4582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			656.23020	579.686	16.43	0.5418	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			218.52370	241.448	17.52	0.3087	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			1,055.72370	963.748	17.52	0.6913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			290.60960	321.618	16.90	0.3892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			414.40780	354.978	15.73	0.4074	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			458.98630	508.580	15.92	0.5476	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			486.18630	420.880	15.92	0.4524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			260.19670	287.843	17.14	0.3563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			907.39670	820.143	17.14	0.6437	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			393.40240	435.323	16.23	0.4904	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			233.26940	191.390	15.14	0.2701	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			647.04540	713.416	15.36	0.6793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			294.24540	245.716	15.36	0.3207	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			327.54480	362.556	16.63	0.4273	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			724.74480	644.856	16.63	0.5727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			517.20780	572.678	15.73	0.5926	0.00	0	4,351
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			352.66170	389.233	16.61	0.4373	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			730.46170	652.033	16.61	0.5627	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			11.97550	16.260	22.35	0.0262	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,019.77550	3,909.060	22.35	0.9738	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			469.41170	518.083	16.02	0.5378	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			525.01170	458.683	16.02	0.4622	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			152.69400	167.910	18.87	0.1998	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,784.49400	1,684.210	18.87	0.8002	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			19.54100	17.713	21.13	0.0269	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,282.74100	4,165.313	21.13	0.9731	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			675.17520	737.769	15.60	0.6334	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			408.37520	355.369	15.60	0.3666	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			433.39240	474.868	16.53	0.4659	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			746.59240	672.468	16.53	0.5341	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			274.38010	300.243	17.62	0.3238	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,187.58010	1,097.844	17.62	0.6762	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	13/11/2017	Foreign Exchange Option	13.98	Call			338.41530	369.317	17.30	0.3666	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,094.91530	1,010.017	17.30	0.6334	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			515.57980	561.298	16.43	0.4905	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			759.77980	689.398	16.43	0.5095	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			33.41650	36.169	22.38	0.0441	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,517.61650	4,404.270	22.38	0.9559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			681.48150	738.110	15.94	0.5748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			594.18150	533.910	15.94	0.4252	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			672.77800	728.784	15.97	0.5697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			605.47800	544.584	15.97	0.4303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			411.34590	446.241	17.19	0.3939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,114.04590	1,032.041	17.19	0.6061	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			779.26750	842.597	15.62	0.6284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			481.96750	428.397	15.62	0.3716	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			721.94290	781.402	15.80	0.5976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			544.64290	487.202	15.80	0.4024	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			565.89720	613.505	16.38	0.5036	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			768.59720	699.305	16.38	0.4964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,132.48450	1,217.422	14.94	0.7768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			235.18450	203.222	14.94	0.2232	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,065.26360	1,147.128	15.03	0.7536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			267.96360	232.928	15.03	0.2464	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			622.90910	675.056	16.15	0.5398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			675.60910	610.856	16.15	0.4602	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			969.61660	1,046.745	15.16	0.7175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			322.31660	282.545	15.16	0.2825	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			694.73320	752.296	15.89	0.5823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			577.43320	518.096	15.89	0.4177	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,427.87150	1,526.141	14.69	0.8581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			130.57150	111.941	14.69	0.1419	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			64.63740	67.727	22.19	0.0730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,067.33740	3,953.527	22.19	0.9270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			64.15580	67.432	22.21	0.0726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,076.85580	3,963.232	22.21	0.9274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,638.76000	1,744.190	14.93	0.8935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			91.46000	79.991	14.93	0.1065	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			67.43010	70.793	22.03	0.0762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,970.13010	3,856.593	22.03	0.9238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			66.29260	69.544	22.10	0.0749	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,008.99260	3,895.344	22.10	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,267.63750	1,358.162	14.78	0.8182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			180.33750	153.962	14.78	0.1818	5,542,639.20	36,000	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			79.75950	84.355	21.40	0.0905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,602.45950	3,490.155	21.40	0.9095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			69.48770	73.054	21.91	0.0786	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,902.18770	3,788.854	21.91	0.9214	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		35.52530	38.529	22.36	0.0446	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,798.22530	4,684.329	22.36	0.9554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		119.23840	128.771	20.08	0.1352	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,821.93840	2,714.572	20.08	0.8648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		105.40480	112.651	20.44	0.1194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,048.10480	2,938.451	20.44	0.8806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		64.90910	68.026	22.18	0.0733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,057.60910	3,943.826	22.18	0.9267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		205.79810	223.901	18.95	0.2201	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		2,018.49810	1,919.701	18.95	0.7799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		204.49640	222.479	18.96	0.2189	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,027.19640	1,928.279	18.96	0.7811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		68.30030	71.750	21.98	0.0772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,941.00030	3,827.550	21.98	0.9228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		302.51660	327.775	18.05	0.3048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,505.21660	1,413.575	18.05	0.6952	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		297.10200	321.881	18.11	0.3001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,529.80200	1,437.681	18.11	0.6999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		90.50580	96.199	20.95	0.1027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,343.20580	3,231.999	20.95	0.8973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		388.90990	421.678	17.34	0.3762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,181.60990	1,097.478	17.34	0.6238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		374.70100	406.252	17.45	0.3649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,227.40100	1,142.052	17.45	0.6351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		161.08010	175.030	19.44	0.1777	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,363.78010	2,260.830	19.44	0.8223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		497.86350	540.119	16.71	0.4574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		900.56350	825.919	16.71	0.5426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		435.36470	472.503	17.05	0.4122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		1,048.06470	968.303	17.05	0.5878	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		220.74210	240.214	18.81	0.2338	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,923.44210	1,826.014	18.81	0.7662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		611.07570	662.205	16.19	0.5325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		693.77570	628.005	16.19	0.4675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		603.30940	653.762	16.22	0.5276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		706.00940	639.562	16.22	0.4724	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		367.81200	398.771	17.50	0.3594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,250.51200	1,164.571	17.50	0.6406	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		576.51230	624.551	16.39	0.5061	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		770.91230	701.851	16.39	0.4939	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		39.20790	42.592	22.39	0.0482	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,753.60790	4,639.892	22.39	0.9518	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		0.00000	679.056	16.21	0.5287	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		0.00000	663.156	16.21	0.4713	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		480.00080	516.055	17.27	0.3988	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,264.60080	1,181.455	17.27	0.6012	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	15/02/2018	Foreign Exchange Option	14.18	Call			489.29590	526.028	17.23	0.4036	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,249.79590	1,167.228	17.23	0.5964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			295.97670	318.740	18.86	0.2514	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,271.27670	2,173.140	18.86	0.7486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			130.87840	139.894	21.79	0.1166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,156.17840	4,044.294	21.79	0.8834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			388.87050	417.600	18.20	0.3161	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			682.48870	621.865	15.90	0.4088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,137.00570	4,025.182	21.76	0.8827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			131.28980	140.338	21.77	0.1169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,146.58980	4,034.738	21.77	0.8831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,009.24000	1,078.285	15.47	0.6544	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			524.54000	472.685	15.47	0.3456	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			867.18870	927.465	15.90	0.5912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,814.17050	1,722.000	18.20	0.6839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			351.77990	378.479	18.45	0.2910	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,977.07990	1,882.879	18.45	0.7090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			832.72620	890.746	16.01	0.5746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			728.02620	665.146	16.01	0.4254	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			131.70570	140.782	21.76	0.1173	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			434.89790	466.233	18.18	0.3283	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,875.59790	1,784.033	18.18	0.6717	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			302.09820	324.431	19.12	0.2410	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,552.79820	2,452.231	19.12	0.7590	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			601.04050	641.244	17.29	0.4190	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,409.44050	1,325.844	17.29	0.5810	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			635.84550	678.573	17.15	0.4362	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,336.24550	1,254.873	17.15	0.5638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			211.51690	223.783	21.50	0.1549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,231.41690	4,118.283	21.50	0.8451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			210.97620	223.203	21.51	0.1545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,240.87620	4,127.703	21.51	0.8455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			939.34030	995.724	16.31	0.5602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			909.24030	840.224	16.31	0.4398	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			210.43460	222.625	21.53	0.1541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,250.33460	4,137.125	21.53	0.8459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			309.26820	330.932	19.62	0.2262	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,019.16820	2,915.432	19.62	0.7738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,700.09450	2,818.748	12.36	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			29.99450	23.248	12.36	0.0324	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,205.22360	1,277.663	15.54	0.6656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			585.12360	532.163	15.54	0.3344	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			740.19000	783.302	17.61	0.4371	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,571.49000	1,487.202	17.61	0.5629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			748.30740	790.371	17.90	0.4237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,745.40740	1,658.971	17.90	0.5763	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			745.69000	787.626	17.91	0.4225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,752.79000	1,666.226	17.91	0.5775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			750.93560	793.126	17.89	0.4249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,738.03560	1,651.726	17.89	0.5751	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			864.70280	910.309	17.91	0.4484	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,741.00280	1,656.209	17.91	0.5516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			866.64200	911.186	18.13	0.4364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,897.24200	1,810.286	18.13	0.5636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			863.97080	908.393	18.14	0.4353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,904.57080	1,817.493	18.14	0.5647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			869.33000	913.996	18.12	0.4375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,889.93000	1,803.096	18.12	0.5625	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			981.41620	1,028.934	18.12	0.4572	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,902.71620	1,816.735	18.12	0.5428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			984.17900	1,030.891	18.30	0.4467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,055.47900	1,967.691	18.30	0.5533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			981.46920	1,028.070	18.31	0.4457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,062.76920	1,974.870	18.31	0.5543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			986.89780	1,033.722	18.29	0.4477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,048.19780	1,960.522	18.29	0.5523	0.00	0	0
Total \$ / R Option												53,964,695.05	188,500	1,867,325
Total \$ / R												1,953,173,228.85	334,284	2,990,718
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.01770		12.90610			0.0000	26,035.40	2	600
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.21770		13.10280			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.41420		13.29730			0.0000	0.00	0	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.60560		13.48470			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.79550		13.67010			0.0000	0.00	0	147
Total \$ / R MAXI Future												26,035.40	2	819
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			119.56160	76.091	33.55	0.0025	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			346,509.56160	335,306.091	33.55	0.9975	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			119.85540	75.983	33.63	0.0025	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			347,509.85540	336,305.983	33.63	0.9975	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			120.15100	75.877	33.70	0.0025	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			348,510.15100	337,305.877	33.70	0.9975	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,121.64340	7,774.010	19.62	0.1160	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			210,841.64340	200,004.010	19.62	0.8840	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,055.32110	7,699.566	19.63	0.1150	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			211,775.32110	200,929.566	19.63	0.8850	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			6,989.65560	7,626.008	19.65	0.1140	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			212,709.65560	201,856.008	19.65	0.8860	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			48,528.51230	52,652.255	16.77	0.4485	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			92,798.51230	85,232.254	16.77	0.5515	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			48,218.97080	52,317.855	16.79	0.4463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			93,488.97080	85,897.855	16.79	0.5537	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			47,911.45330	51,985.599	16.80	0.4442	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			94,181.45330	86,565.599	16.80	0.5558	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			70,384.61820	75,370.789	16.47	0.5089	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			92,914.61820	85,810.789	16.47	0.4911	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			70,026.55120	74,989.925	16.49	0.5069	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			93,556.55120	86,429.924	16.49	0.4931	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			69,669.87980	74,610.532	16.50	0.5050	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			94,199.87980	87,050.532	16.50	0.4950	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			83,324.84440	88,502.540	16.68	0.5133	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			108,314.84440	100,952.540	16.68	0.4867	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			82,970.03000	88,128.337	16.69	0.5116	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			108,960.03000	101,578.337	16.69	0.4884	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			82,616.26180	87,756.369	16.71	0.5100	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			109,606.26180	102,206.369	16.71	0.4900	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												26,035.40	2	819
£ / R	On	31/05/2017	Foreign Exchange Future			16.65690		16.45590			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			16.72040		16.52280			0.0000	24,746,192.00	1,480	52,785
£ / R	On	18/09/2017	Foreign Exchange Future			17.02490		16.82190			0.0000	578,846.60	34	3,673
£ / R	On	18/12/2017	Foreign Exchange Future			17.32740		17.12070			0.0000	95,370,009.60	5,504	4,136
£ / R	On	19/03/2018	Foreign Exchange Future			17.62650		17.41360			0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future			17.93000		17.70880			0.0000	0.00	0	3,032
Total £ / R Future												120,695,048.20	7,018	63,695
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			5.52900	4.397	32.81	0.0285	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			999.62900	797.497	32.81	0.9715	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			290.22840	386.525	16.47	0.6390	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			267.42840	166.125	16.47	0.3610	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			43.39310	53.625	17.82	0.1481	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			1,020.59310	833.225	17.82	0.8519	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			4.22050	5.142	24.27	0.0152	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,481.42050	2,284.742	24.27	0.9848	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00830	0.002	34.31	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,497.20830	7,299.602	34.31	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00810	0.002	34.31	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,507.20810	7,309.602	34.31	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00790	0.002	34.31	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,517.20790	7,319.602	34.31	1.0000	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			248.32620	285.082	17.02	0.2954	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,416.42620	1,250.182	17.02	0.7046	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			246.40780	282.860	17.03	0.2935	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,424.50780	1,257.960	17.03	0.7065	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			244.50400	280.652	17.05	0.2917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,432.60400	1,265.752	17.05	0.7083	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			8.48490	8.006	20.60	0.0094	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,047.78490	7,840.606	20.60	0.9906	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			8.61070	8.129	20.60	0.0095	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,027.91070	7,820.729	20.60	0.9905	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			8.54760	8.067	20.60	0.0094	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,037.84760	7,830.667	20.60	0.9906	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,060.12150	1,169.331	15.19	0.5962	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			856.52150	752.831	15.19	0.4038	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,055.48840	1,164.317	15.20	0.5946	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			861.88840	757.817	15.20	0.4054	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,050.87250	1,159.327	15.20	0.5929	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			867.27250	762.827	15.20	0.4071	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,051.37770	1,150.674	15.42	0.5372	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,232.57770	1,110.674	15.42	0.4628	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,047.48010	1,146.431	15.43	0.5358	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,238.68010	1,116.431	15.43	0.4642	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,043.59620	1,142.194	15.44	0.5344	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,244.79620	1,122.194	15.44	0.4656	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												120,695,048.20	7,018	65,095
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11703		0.11607			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11933		0.11835			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12165		0.12065			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12401		0.12000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	29.72	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,392.60000	5,297.000	29.72	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.08940	0.059	29.72	0.0003	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,392.68940	3,297.059	29.72	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00240	0.001	29.72	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,392.60240	4,297.001	29.72	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			25.65080	26.543	23.32	0.0440	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,190.75080	3,093.143	23.32	0.9560	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			7.06210	7.126	23.32	0.0137	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,172.16210	4,073.726	23.32	0.9863	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.75250	1.712	23.32	0.0037	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,166.85250	5,068.312	23.32	0.9963	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,262.39260	1,335.895	16.70	0.8081	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			196.99260	170.395	16.70	0.1919	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			699.44130	743.537	18.30	0.5669	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			634.04130	578.037	18.30	0.4331	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			373.80350	397.569	19.83	0.3539	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	Put			1,308.40350	1,232.069	19.83	0.6461	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			0.00000	1,608.181	16.60	0.8104	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			0.00000	206.981	16.60	0.1896	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			0.00000	1,014.559	18.29	0.6112	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			0.00000	613.359	18.29	0.3888	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.00000	626.157	19.69	0.4291	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			0.00000	1,224.957	19.69	0.5709	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.49640		14.38340			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.55720		14.44710			0.0000	13,509,081.60	928	68,869
€ / R	On	18/09/2017	Foreign Exchange Future			14.85300		14.73890			0.0000	3,119,130.00	210	7,114
€ / R	On	18/12/2017	Foreign Exchange Future			15.14840		15.03220			0.0000	0.00	0	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.44300		15.32200			0.0000	154,430.00	10	4,010
Total € / R Future												16,782,641.60	1,148	84,750
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			48.52550	54.196	19.14	0.3814	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			225.12550	117.796	19.14	0.6186	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			426.32120	503.928	15.19	0.8092	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			89.22120	56.728	15.19	0.1908	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			4.09960	5.110	21.88	0.0187	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,753.08390	4,642.954	34.61	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,816.99960	1,707.910	21.88	0.9813	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.19250	0.162	34.61	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,733.09250	4,622.962	34.61	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.18820	0.158	34.61	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,743.08820	4,632.958	34.61	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.18390	0.154	34.61	0.0005	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,752.38620	4,640.293	23.09	0.9801	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			11.53870	13.586	23.09	0.0203	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,732.63870	4,620.586	23.09	0.9797	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			11.41180	13.439	23.09	0.0201	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,742.51180	4,630.439	23.09	0.9799	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			11.28620	13.293	23.09	0.0199	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,267.79240	1,353.278	14.22	0.7870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			235.59240	204.878	14.22	0.2130	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			299.69740	323.452	16.96	0.2879	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,657.49740	1,565.051	16.96	0.7121	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			111.96120	120.596	18.96	0.1212	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,129.76120	3,022.196	18.96	0.8788	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			111.41340	119.912	18.97	0.1206	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,139.21340	3,031.512	18.97	0.8794	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			110.86690	119.232	18.98	0.1199	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,148.66690	3,040.832	18.98	0.8801	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	21.41	Call			13.78780	14.610	21.25	0.0177	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,391.58780	6,276.210	21.25	0.9823	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			604.04090	548.484	14.80	0.3628	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			967.89630	1,029.287	14.99	0.6021	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			695.89630	636.287	14.99	0.3979	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,066.25370	1,132.157	14.78	0.6411	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			594.25370	539.157	14.78	0.3589	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,061.13930	1,126.807	14.79	0.6392	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			599.13930	543.807	14.79	0.3608	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,056.04090	1,121.484	14.80	0.6372	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												16,782,641.60	1,148	126,398
AUS / R	On	19/06/2017	Foreign Exchange Future			9.68570		9.60190			0.0000	0.00	0	23,410
AUS / R	On	18/09/2017	Foreign Exchange Future			9.82200		9.73590			0.0000	0.00	0	2,227
AUS / R	On	18/12/2017	Foreign Exchange Future			9.95670		9.86980			0.0000	0.00	0	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			10.08930		10.00000			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.22200		10.12900			0.0000	0.00	0	1,499
Total AUS / R Future												0.00	0	28,289
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,448.25170	2,364.469	28.94	0.9991	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.14870	0.166	29.00	0.0009	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,458.24870	2,374.466	29.00	0.9991	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.14570	0.163	29.05	0.0009	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,468.24570	2,384.463	29.05	0.9991	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.15170	0.169	28.94	0.0009	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			9.28760	10.560	19.53	0.0270	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,443.38760	2,358.560	19.53	0.9730	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			9.27710	10.551	19.59	0.0269	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,453.37710	2,368.551	19.59	0.9731	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			9.26700	10.542	19.65	0.0268	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,463.36700	2,378.542	19.65	0.9732	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			36.54480	42.032	16.09	0.0811	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,026.74480	1,945.332	16.09	0.9189	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			36.12130	41.546	16.11	0.0803	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,036.32130	1,954.845	16.11	0.9197	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			35.70300	41.065	16.12	0.0794	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,045.90300	1,964.365	16.12	0.9206	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			0.00000	408.060	12.56	0.4462	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			0.00000	492.571	12.56	0.5503	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			0.00000	413.271	12.56	0.4497	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			0.00000	502.185	12.55	0.5573	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			0.00000	402.885	12.55	0.4427	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			0.00000	497.360	12.56	0.5538	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			387.46150	422.163	12.97	0.4463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			758.46150	700.163	12.97	0.5537	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			384.39690	418.764	12.98	0.4436	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			765.39690	706.764	12.98	0.5564	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			390.67780	425.588	12.95	0.4491	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			751.67780	693.588	12.95	0.5509	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,289
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.68860		9.59020			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.85350		9.75220			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.01640		9.91350			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.17590		10.07000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.40770	0.398	27.60	0.0022	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,140.20770	2,041.798	27.60	0.9978	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.40130	0.388	27.64	0.0021	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,150.20130	2,051.788	27.64	0.9979	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.39500	0.378	27.69	0.0020	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,160.19500	2,061.778	27.69	0.9980	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			24.00390	29.885	16.54	0.0764	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,551.80390	1,456.385	16.54	0.9236	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			23.54800	29.346	16.55	0.0751	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,561.34800	1,465.845	16.55	0.9249	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			23.10030	28.816	16.56	0.0739	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,570.90030	1,475.316	16.56	0.9261	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			211.11320	237.919	14.69	0.3440	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			827.61320	751.519	14.69	0.6560	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			208.88180	235.420	14.71	0.3411	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			835.38180	759.019	14.71	0.6589	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			206.67450	232.944	14.73	0.3381	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			843.17450	766.544	14.73	0.6619	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			0.00000	550.613	13.55	0.5616	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			0.00000	434.713	13.55	0.4384	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.00000	545.896	13.56	0.5584	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			0.00000	439.996	13.56	0.4416	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.00000	541.217	13.57	0.5551	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			0.00000	445.317	13.57	0.4449	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.34480		13.26370			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.63100		13.54580			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.91850		13.83150			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2018	Foreign Exchange Future			14.20470		14.15000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1.56970	1.630	28.21	0.0057	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,607.86970	2,526.830	28.21	0.9943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1.54890	1.608	28.26	0.0057	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,617.84890	2,536.809	28.26	0.9943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1.52850	1.587	28.31	0.0056	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,627.82850	2,546.787	28.31	0.9944	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			82.42260	82.006	18.18	0.1255	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,916.62260	1,831.006	18.18	0.8745	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			81.48870	81.077	18.19	0.1242	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,925.68870	1,840.077	18.19	0.8758	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			80.56620	80.160	18.20	0.1230	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,934.76620	1,849.160	18.20	0.8770	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			579.42300	614.344	15.98	0.4995	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			767.92300	715.844	15.98	0.5005	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			575.76930	610.428	16.00	0.4971	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			774.26930	721.928	16.00	0.5029	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			572.14240	606.539	16.01	0.4948	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			780.64240	728.039	16.01	0.5052	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			0.00000	838.388	15.89	0.5411	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			0.00000	773.688	15.89	0.4589	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			0.00000	834.177	15.90	0.5392	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			0.00000	779.477	15.90	0.4608	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.00000	829.982	15.91	0.5372	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			0.00000	785.282	15.91	0.4628	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,856
CNH / R	On	19/06/2017	Foreign Exchange Future			1.90040		1.88570			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91600		1.90090			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93230		1.91690			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.94770		1.93000			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,645.22010	3,498.033	27.18	0.9947	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			2.02190	1.845	27.52	0.0048	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,745.02190	3,597.845	27.52	0.9952	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.44330	2.247	26.84	0.0058	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,545.44330	3,398.247	26.84	0.9942	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.22010	2.033	27.18	0.0053	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			106.06340	116.433	17.17	0.1324	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,497.06340	2,356.433	17.17	0.8676	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			97.04670	106.397	17.20	0.1227	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,588.04670	2,446.397	17.20	0.8773	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			88.74210	97.155	17.24	0.1136	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,679.74210	2,537.155	17.24	0.8864	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,120.26500	1,026.931	15.23	0.5273	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			764.55210	831.584	15.10	0.5084	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			995.55210	908.584	15.10	0.4916	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			726.04990	788.972	15.15	0.4904	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,057.04990	965.972	15.15	0.5096	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			689.26500	749.931	15.23	0.4727	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			0.00000	1,080.325	14.97	0.5385	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			0.00000	1,003.325	14.97	0.4615	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			0.00000	1,175.073	14.90	0.5691	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			0.00000	898.073	14.90	0.4309	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			0.00000	1,126.911	14.94	0.5537	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			0.00000	949.911	14.94	0.4463	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.96360		1.94780			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			2.00400		1.98750			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.04510		2.02810			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,243.47400	2,084.778	24.20	0.9547	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			19.25150	18.496	24.55	0.0404	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,341.25150	2,182.496	24.55	0.9596	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			23.99880	23.391	23.85	0.0508	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,145.99880	1,987.391	23.85	0.9492	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			21.47400	20.778	24.20	0.0453	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			829.65020	923.357	14.11	0.6512	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			454.65020	383.357	14.11	0.3488	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			776.65720	865.243	14.17	0.6263	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			501.65720	425.243	14.17	0.3737	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			726.29110	809.764	14.24	0.6012	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			551.29110	469.764	14.24	0.3988	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			181.00000	1,051.691	14.34	0.5852	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			0.00000	700.691	14.34	0.4148	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			81.00000	1,002.391	14.41	0.5670	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			0.00000	751.391	14.41	0.4330	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			281.00000	1,102.918	14.28	0.6036	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			0.00000	651.918	14.28	0.3964	0.00	0	0
Total DKK / 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 DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.67090		1.65690			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70010		1.68580			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72850		1.71380			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75540		1.74000			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			2.12040	2.147	26.39	0.0064	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,033.12040	2,893.147	26.39	0.9936	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1.94330	1.966	26.86	0.0058	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,132.94330	2,992.966	26.86	0.9942	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1.78710	1.807	27.33	0.0053	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,232.78710	3,092.807	27.33	0.9947	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			100.82220	109.062	19.71	0.1241	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,642.82220	2,508.062	19.71	0.8759	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			94.15770	101.670	19.85	0.1165	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,736.15770	2,600.670	19.85	0.8835	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			87.97750	94.822	19.98	0.1094	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,829.97750	2,693.822	19.98	0.8906	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			656.80340	710.647	16.56	0.4664	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,118.80340	1,025.647	16.56	0.5336	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			625.19610	677.014	16.71	0.4490	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,187.19610	1,092.014	16.71	0.5510	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			595.17720	645.047	16.85	0.4322	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,257.17720	1,160.047	16.85	0.5678	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			0.00000	982.356	16.09	0.4627	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.00000	1,121.673	15.87	0.5689	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			0.00000	867.673	15.87	0.4311	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.00000	1,078.176	15.98	0.5530	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			0.00000	924.176	15.98	0.4470	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.00000	1,036.356	16.09	0.5373	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			0.12560		0.12450			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12540		0.12400			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12520		0.12360			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12480		0.12000			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12370		0.12070			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.54940		1.54130			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
NOK/R	On	18/09/2017	Foreign Exchange Future			1.57570		1.56730			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.60180		1.59000			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.62750		1.62000			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.20930		9.09170			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.33340		9.21350			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.45540		9.33370			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.57270		9.45000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.56340	0.625	26.37	0.0036	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,848.86340	1,731.325	26.37	0.9964	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.55100	0.613	26.45	0.0035	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,858.85100	1,741.313	26.45	0.9965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.53900	0.602	26.52	0.0034	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,868.83900	1,751.302	26.52	0.9966	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,383.90510	1,272.464	16.46	0.9064	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			26.87280	35.201	16.47	0.0921	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,393.37280	1,281.801	16.47	0.9079	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			26.35130	34.550	16.49	0.0906	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,402.85130	1,291.150	16.49	0.9094	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			27.40510	35.864	16.46	0.0936	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			902.01420	788.345	20.53	0.5677	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			424.07570	421.379	20.18	0.4354	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			890.37570	765.979	20.18	0.5646	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			419.88390	422.552	20.36	0.4338	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			896.18390	777.152	20.36	0.5662	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			415.71420	423.745	20.53	0.4323	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.00000	605.227	15.77	0.5673	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			0.00000	472.527	15.77	0.4327	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			0.00000	593.751	15.58	0.5644	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			0.00000	471.051	15.58	0.4356	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.00000	582.293	15.39	0.5615	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			0.00000	469.593	15.39	0.4385	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			1.26890		1.26430			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28400		1.27950			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29830		1.29430			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31100		1.31000			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 PULA / R Future									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			1,357.00000	1,311.000		1.0000	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			1,157.00000	1,111.000		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			1,257.00000	1,211.000		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			805.00000	760.000		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			905.00000	860.000		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			1,005.00000	960.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			257.00000	217.000		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			57.00000	17.000		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			157.00000	117.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			0.00000	110.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	10.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			0.00000	90.000		1.0000	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			1.28440		1.28020			0.0000	0.00	0	8,108
QUANTO £On 18/09/2017 Foreign Exchange Future			1.28800		1.28380			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29170		1.28750			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.29550		1.29000			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,108
Total QUANTO £ / \$									0.00	0	8,108
QUANTO €On 19/06/2017 Foreign Exchange Future			1.11830		1.11940			0.0000	111,830.00	100	252
QUANTO €On 18/09/2017 Foreign Exchange Future			1.12370		1.12490			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.12930		1.13050			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.13510		1.14000			0.0000	0.00	0	0
Total QUANTO € / \$ Future									111,830.00	100	252
Total QUANTO € / \$									111,830.00	100	252

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/06/2017	Foreign Exchange Future			22,353.47000		22,170.95000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,714.28000		22,526.05000			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			9.39780		9.33940			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.55290		9.64000			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			3.28040	3.307	22.09	0.0186	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,173.88040	1,115.507	22.09	0.9814	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			3.19540	3.219	22.17	0.0181	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,183.79540	1,125.419	22.17	0.9819	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			3.11300	3.135	22.24	0.0176	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,193.71300	1,135.335	22.24	0.9824	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			0.00000	340.637	14.18	0.5251	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			0.00000	259.589	14.20	0.4697	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			0.00000	346.689	14.20	0.5303	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			0.00000	255.692	14.23	0.4646	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			0.00000	352.792	14.23	0.5354	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			0.00000	263.537	14.18	0.4749	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			3.61690		3.58760			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.58010		3.55000			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.51180		3.52000			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.35160	0.349	26.15	0.0050	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			672.75160	643.449	26.15	0.9950	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.33500	0.332	26.33	0.0047	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			682.73500	653.432	26.33	0.9953	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.31940	0.316	26.52	0.0045	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			692.71940	663.416	26.52	0.9955	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			0.00000	135.031	14.48	0.5716	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			0.00000	94.931	14.48	0.4284	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			0.00000	129.471	14.45	0.5578	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			0.00000	99.371	14.45	0.4422	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			0.00000	124.049	14.42	0.5440	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			0.00000	103.949	14.42	0.4560	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.00000	182.217	14.43	0.5274	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			0.00000	180.417	14.43	0.4726	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
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.00000	177.417	14.43	0.5186	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			0.00000	185.617	14.43	0.4814	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.00000	172.705	14.42	0.5099	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			0.00000	190.905	14.42	0.4901	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.39940		1.38250			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.37180		1.35500			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34630		1.33010			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32300		1.31000			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 036 824 089.00	154,052	1,321,808
Total Options												53 964 695.05	188,500	1,910,373
Grand Total:												2,090,788,784.05	342,552	3,232,181