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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/06/2017 Foreign Exchange Future			12.79240		13.00220			0.0000	63,962,000.00	5,000	5,000
\$ / R On 06/06/2017 Foreign Exchange Future			12.79240		12.99750			0.0000	179,093,600.00	14,000	30,000
\$ / R On 07/06/2017 Foreign Exchange Future			12.79240		12.99990			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.79710		13.00490			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.80410		13.01220			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.81980		13.02810			0.0000	1,166,871,015.80	91,021	931,753
\$ / R On 28/06/2017 Foreign Exchange Future			12.83970		13.04860			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.84420		13.05310			0.0000	385,326.00	30	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.85520		13.06450			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.85960		13.06890			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.86620		13.07560			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.87050		13.08000			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.87490		13.08450			0.0000	193,123.50	15	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			12.88140		13.09110			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			12.89010		13.10000			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.89880		13.10890			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.90320		13.11330			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.91190		13.12220			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.92060		13.13110			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.93560		13.14630			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.94820		13.15910			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Future			12.97340		13.18480			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.01560		13.22780			0.0000	35,350,369.60	2,716	78,667
\$ / R	On	27/09/2017	Foreign Exchange Future			13.03460		13.24710			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.03670		13.24930			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.08950		13.30310			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.09790		13.31170			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.13380		13.34830			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.16550		13.38060			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.20710		13.42290			0.0000	7,594,082.50	575	89,597
\$ / R	On	22/12/2017	Foreign Exchange Future			13.21540		13.43140			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.23810		13.45450			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.32460		13.54280			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.32880		13.54700			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.39420		13.61380			0.0000	937,594.00	70	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.46900		13.69030			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.50130		13.72340			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.50940		13.73170			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.57970		13.80350			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.70060		13.92530			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.77610		14.00150			0.0000	1,377,610.00	100	100
\$ / R	On	13/11/2018	Foreign Exchange Future			13.89910		14.12550			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.96600		14.19300			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.09760		14.32580			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.16890		14.39760			0.0000	0.00	0	1,500
Total \$ / R Future												1,455,764,721.40	113,527	1,168,033
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			56.12950	7.651	18.49	0.0794	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			153.92950	315.251	18.49	0.9206	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			3.22190	0.265	29.00	0.0027	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			771.02190	977.865	29.00	0.9973	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.00	Call			0.00000	24.605	17.48	0.1920	738,162.00	30,000	30,000
\$ / R	On	06/06/2017	Foreign Exchange Option	13.00	Put			0.00000	232.205	17.48	0.8080	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			65.82270	14.916	19.12	0.1195	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			168.32270	322.516	19.12	0.8805	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			287.91440	118.529	16.07	0.5737	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			38.01440	76.129	16.07	0.4263	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			0.66470	0.206	35.52	0.0014	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,500.76470	1,707.806	35.52	0.9986	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			135.75080	49.946	17.73	0.2648	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			130.85080	252.846	17.73	0.7352	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			81.46220	28.574	17.53	0.1503	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			269.26220	424.474	17.53	0.8497	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			214.63260	97.847	16.57	0.3981	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			102.43260	193.747	16.57	0.6019	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			157.32020	66.660	16.89	0.2984	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			145.12020	262.560	16.89	0.7016	0.00	0	100

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	13.03	Call			143.41840	59.087	16.99	0.2716	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			161.21840	284.987	16.99	0.7284	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			233.09370	365.234	17.37	0.7116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			345.33570	211.573	16.36	0.5597	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			8.30300	20.916	16.41	0.0966	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			737.37770	546.364	16.41	0.8823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			9.27770	26.564	16.41	0.1177	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			257.45700	147.440	16.69	0.4384	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			129.35700	227.640	16.69	0.5616	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			549.93960	382.197	16.38	0.7680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			6.10080	11.003	16.92	0.0547	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			639.84920	461.332	16.39	0.8311	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			11.74920	41.532	16.39	0.1689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			380.75530	240.013	16.36	0.6031	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			62.65530	130.213	16.36	0.3969	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			786.40300	590.716	16.41	0.9034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,251.58950	1,044.965	20.10	0.9757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.48950	5.165	20.10	0.0243	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,033.15810	828.362	17.91	0.9581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			5.05810	8.562	17.91	0.0419	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			934.20080	730.803	16.92	0.9453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,121.90830	5,330.202	37.18	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00180	0.000	37.18	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,621.90180	5,830.200	37.18	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,702.16940	3,910.340	37.18	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.05340	0.015	37.18	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,471.95340	4,680.215	37.18	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00010	0.000	37.18	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,681.90010	6,890.200	37.18	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.00830	0.002	37.18	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,072.34040	3,280.454	33.77	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.40270	0.235	34.39	0.0009	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,172.30270	3,380.435	34.39	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00060	0.000	37.18	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,971.90060	6,180.200	37.18	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.26940	0.140	37.18	0.0005	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,822.46270	3,030.515	32.22	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.55690	0.313	32.28	0.0013	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,832.45690	3,040.513	32.28	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.01110	0.003	37.18	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,021.91110	5,230.203	37.18	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.44040	0.254	33.77	0.0010	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,492.73820	2,700.640	30.18	0.9981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.82650	0.436	30.24	0.0018	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,502.72650	2,710.636	30.24	0.9982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.38250	0.225	34.76	0.0009	0.00	0	2,850

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,232.28250	3,440.425	34.76	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		0.56270	0.316	32.22	0.0013	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,372.89700	2,580.705	29.43	0.9978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.86230	0.450	30.05	0.0019	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,472.76230	2,680.650	30.05	0.9981	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		0.48390	0.276	33.15	0.0011	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,972.38390	3,180.476	33.15	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		0.83820	0.440	30.18	0.0019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,973.79530	2,181.118	27.15	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		1.59880	0.781	27.71	0.0034	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		2,073.49880	2,280.981	27.71	0.9966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.60620	0.337	31.79	0.0014	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,752.50620	2,960.537	31.79	0.9986	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		0.99700	0.505	29.43	0.0022	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,476.80610	1,682.497	24.34	0.9898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		2.98530	1.419	25.74	0.0063	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,724.88530	1,931.619	25.74	0.9937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		0.85010	0.445	30.11	0.0019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,482.75010	2,690.645	30.11	0.9981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		1.89530	0.918	27.15	0.0040	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,240.07000	1,444.015	22.99	0.9831	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		7.03640	3.275	23.38	0.0146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,308.93640	1,513.475	23.38	0.9854	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		1.47200	0.722	28.00	0.0031	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,123.37200	2,330.922	28.00	0.9969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		4.90610	2.297	24.34	0.0102	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,161.63330	1,364.763	22.54	0.9798	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		8.71980	4.077	22.82	0.0181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,210.61980	1,414.277	22.82	0.9819	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		2.30280	1.106	26.53	0.0049	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,864.20280	2,071.306	26.53	0.9951	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		8.17000	3.815	22.99	0.0169	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		1,025.26800	1,226.536	21.76	0.9721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		11.38720	5.359	22.14	0.0237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,093.28720	1,295.559	22.14	0.9763	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		6.05670	2.822	23.77	0.0126	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,377.95670	1,583.022	23.77	0.9874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		9.73330	4.563	22.54	0.0202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		823.94940	1,020.910	20.62	0.9538	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		20.00230	9.669	20.83	0.0419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		861.90230	1,059.869	20.83	0.9581	63,592,134.00	60,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		8.34880	3.900	22.93	0.0173	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		1,230.24880	1,434.100	22.93	0.9827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		13.36800	6.336	21.76	0.0279	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		693.27610	885.634	19.86	0.9346	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		30.44920	15.031	19.91	0.0638	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
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			702.34920	895.231	19.91	0.9362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			10.88410	5.116	22.26	0.0226	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,112.78410	1,315.316	22.26	0.9774	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			22.04940	10.710	20.62	0.0462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			444.80530	614.768	18.38	0.8635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			63.32300	29.566	18.55	0.1193	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			485.22300	659.766	18.55	0.8807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			14.67260	6.987	21.54	0.0307	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			986.57260	1,187.187	21.54	0.9693	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			31.37610	15.434	19.86	0.0654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			397.98330	561.817	18.18	0.8400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			81.47540	39.131	18.25	0.1519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			413.37540	579.331	18.25	0.8481	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			23.73520	11.570	20.45	0.0498	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			795.63520	991.771	20.45	0.9502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			72.90530	34.568	18.38	0.1365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			331.62490	484.917	17.87	0.7985	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			104.03980	51.516	17.94	0.1916	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			345.93980	501.716	17.94	0.8084	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			54.88740	25.768	18.82	0.1052	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			526.78740	705.968	18.82	0.8948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			86.08330	41.617	18.18	0.1600	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			251.47820	388.191	17.47	0.7308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			138.64620	71.467	17.57	0.2509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			270.54620	411.667	17.57	0.7491	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			74.96910	35.660	18.35	0.1402	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			436.86910	605.860	18.35	0.8598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			109.72490	54.717	17.87	0.2015	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			138.19520	240.057	16.76	0.5782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			205.11230	112.644	17.03	0.3589	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			177.01230	292.844	17.03	0.6411	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			95.98370	47.035	18.04	0.1775	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			367.88370	527.235	18.04	0.8225	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			149.57820	77.991	17.47	0.2692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			77.23570	151.773	16.36	0.4403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			318.50280	190.404	16.35	0.5245	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			90.40280	170.604	16.35	0.4755	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			118.74460	59.858	17.77	0.2170	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			310.64460	460.058	17.77	0.7830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			246.29520	139.857	16.76	0.4218	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			21.83960	62.397	16.38	0.2320	0.00	0	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			425.89750	276.987	16.37	0.6536	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			47.79750	107.187	16.37	0.3464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			161.19370	85.034	17.37	0.2884	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			92.29450	50.809	18.29	0.1580	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			543.69450	711.109	18.29	0.8420	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		1.58870	1.232	32.35	0.0037	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,192.98870	3,401.532	32.35	0.9963	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		66.57580	34.407	18.60	0.1100	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		713.47580	890.207	18.60	0.8900	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		43.74130	23.854	19.20	0.0737	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		979.24130	1,168.654	19.20	0.9263	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		116.25040	69.976	18.11	0.1828	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		597.35040	760.376	18.11	0.8172	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		48.27270	27.652	19.19	0.0787	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,042.67270	1,231.452	19.19	0.9213	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		66.45780	39.295	18.91	0.1047	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		936.45780	1,118.795	18.91	0.8953	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.52130	0.181	30.43	0.0005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,900.52130	5,109.681	30.43	0.9995	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		269.14070	181.234	16.76	0.3707	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		324.64070	446.334	16.76	0.6293	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		115.09740	72.519	18.20	0.1698	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		743.99740	911.119	18.20	0.8302	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		34.39590	20.440	20.07	0.0526	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,494.39590	1,690.340	20.07	0.9474	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		289.44750	202.798	16.73	0.3707	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		380.54750	503.998	16.73	0.6293	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		59.50790	37.313	19.41	0.0874	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,250.60790	1,438.514	19.41	0.9126	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		199.11780	136.530	17.55	0.2645	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		585.81780	733.329	17.55	0.7355	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		5.23180	3.994	26.51	0.0092	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,421.93180	3,630.794	26.51	0.9908	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		158.40890	107.558	17.97	0.2106	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		756.20890	915.658	17.97	0.7894	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		291.19830	209.157	16.95	0.3535	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		460.09830	588.557	16.95	0.6465	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		185.91870	131.286	17.95	0.2305	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		789.61870	945.686	17.95	0.7695	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		318.81460	235.990	16.95	0.3608	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		509.71460	637.790	16.95	0.6392	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		11.74050	9.042	24.33	0.0169	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,666.94050	3,875.642	24.33	0.9831	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		307.08490	230.516	17.18	0.3337	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		622.28490	757.116	17.18	0.6663	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		718.92380	582.404	15.63	0.6122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		241.12380	316.804	15.63	0.3878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		688.90820	555.875	15.70	0.5942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		261.10820	340.275	15.70	0.4058	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		514.30390	406.135	16.26	0.4782	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		55.81280	80.306	14.68	0.1451	0.00	0	7,202

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	12.20	Call			1,115.31640	938.466	14.89	0.7994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			87.51640	122.866	14.89	0.2006	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			157.05720	213.853	15.27	0.2987	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.73	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,772.20000	986,984.400	22.73	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			10.41180	6.073	22.73	0.0114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,162.61180	4,370.473	22.73	0.9886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,283.61280	1,095.906	14.68	0.8549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,172.48210	4,380.391	22.73	0.9887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			4.69860	2.580	22.73	0.0052	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,776.89860	4,986.980	22.73	0.9948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			14.99990	10.062	22.73	0.0180	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,787.19990	3,994.462	22.73	0.9820	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			884.85720	729.453	15.27	0.7013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,816.83440	4,024.074	22.73	0.9827	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			10.54300	6.155	22.73	0.0115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,152.74300	4,360.555	22.73	0.9885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			25.00640	17.581	21.96	0.0304	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,197.20640	3,401.981	21.96	0.9696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			10.28210	5.991	22.73	0.0113	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,295.11380	3,500.507	22.11	0.9721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			17.72220	12.460	22.58	0.0219	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,589.92220	3,796.860	22.58	0.9781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			119.69420	86.816	19.34	0.1320	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,611.89420	1,791.216	19.34	0.8680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			14.63440	9.674	22.73	0.0173	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,863.54220	2,050.067	19.78	0.8971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			35.76200	25.206	21.34	0.0427	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,807.96200	3,009.605	21.34	0.9573	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			147.09180	108.332	19.00	0.1602	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,419.29180	1,592.732	19.00	0.8398	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			22.91380	16.107	22.11	0.0279	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,462.81860	1,637.403	19.07	0.8467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			123.22420	89.470	19.29	0.1355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,585.42420	1,763.870	19.29	0.8645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			173.17720	129.943	18.71	0.1874	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,265.37720	1,434.343	18.71	0.8126	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			91.34220	65.667	19.78	0.1029	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,273.80530	1,443.036	18.73	0.8142	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			151.12960	111.663	18.95	0.1645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,393.32960	1,566.063	18.95	0.8355	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			193.25840	145.668	18.47	0.2071	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,165.45840	1,330.068	18.47	0.7929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			140.61860	103.003	19.07	0.1533	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,181.94730	1,347.348	18.52	0.7963	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			184.60760	138.968	18.58	0.1988	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,206.80760	1,373.368	18.58	0.8012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		289.55890	221.684	17.56	0.2965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		821.75890	966.084	17.56	0.7035	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		171.60530	128.636	18.73	0.1858	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		851.34950	997.719	17.64	0.7129	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		245.51190	186.511	17.93	0.2563	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		957.71190	1,110.911	17.93	0.7437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		326.14110	251.265	17.29	0.3287	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		728.34110	865.665	17.29	0.6713	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		189.74730	142.948	18.52	0.2037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		778.10850	919.266	17.43	0.6890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		292.22290	223.828	17.54	0.2988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		814.42290	958.228	17.54	0.7012	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		440.29590	345.344	16.61	0.4230	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		512.49590	629.744	16.61	0.5770	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		279.14950	213.319	17.64	0.2871	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		574.41220	698.112	16.81	0.6074	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		367.24750	284.883	17.02	0.3638	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		639.44750	769.283	17.02	0.6362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		578.28170	459.095	15.99	0.5228	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		350.48170	443.495	15.99	0.4772	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		305.90850	234.865	17.43	0.3110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		416.50390	520.535	16.26	0.5218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		509.63140	402.302	16.28	0.4748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		421.83140	526.702	16.28	0.5252	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		814.65630	667.741	15.41	0.6660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		186.85630	252.140	15.41	0.3340	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		402.21220	313.712	16.81	0.3926	0.00	0	500
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		393.98410	309.288	16.98	0.3756	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		646.88410	774.689	16.98	0.6244	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		15.13180	9.893	22.21	0.0174	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,898.03180	4,105.293	22.21	0.9826	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		523.35910	417.194	16.33	0.4716	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		454.05910	560.494	16.33	0.5284	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		170.81830	131.144	19.15	0.1660	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,677.71830	1,851.644	19.15	0.8340	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		20.93540	13.275	21.51	0.0210	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,159.23540	4,365.375	21.51	0.9790	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		743.03820	614.519	15.82	0.5739	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		351.33820	436.619	15.82	0.4261	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		479.46940	387.689	16.82	0.4091	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		667.76940	789.789	16.82	0.5909	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		304.17870	241.819	17.96	0.2777	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,092.47870	1,243.919	17.96	0.7223	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		373.48280	301.998	17.61	0.3192	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,005.18280	1,148.198	17.61	0.6808	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		565.44610	467.708	16.67	0.4378	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		684.84610	802.208	16.67	0.5622	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		37.49390	26.946	22.48	0.0347	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,396.89390	4,601.446	22.48	0.9653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		450.73750	373.235	17.47	0.3492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,027.83750	1,166.135	17.47	0.6508	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		666.82790	559.419	16.41	0.4813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		623.92790	732.319	16.41	0.5187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		658.37290	552.106	16.44	0.4766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		635.47290	745.006	16.44	0.5234	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		618.08900	516.927	16.61	0.4532	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		695.18900	809.827	16.61	0.5468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		742.84450	625.556	16.12	0.5230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		529.94450	628.456	16.12	0.4770	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		733.50480	617.398	16.16	0.5180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		540.60480	640.298	16.16	0.4820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		679.69650	570.573	16.36	0.4886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		606.79650	713.473	16.36	0.5114	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		847.50210	718.910	15.81	0.5768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		424.60210	511.810	15.81	0.4232	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		786.20490	664.083	15.99	0.5458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		483.30490	576.983	15.99	0.4542	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		757.05200	638.117	16.08	0.5306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		514.15200	611.017	16.08	0.4694	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,223.57800	1,058.221	15.00	0.7339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		200.67800	251.121	15.00	0.2661	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,153.01190	992.713	15.09	0.7087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		230.11190	285.613	15.09	0.2913	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,052.19990	902.058	15.28	0.6694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		279.29990	344.958	15.28	0.3306	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,750.89100	1,554.914	14.74	0.8704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		77.99100	97.814	14.74	0.1296	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,533.08880	1,347.615	14.66	0.8262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		110.18880	140.515	14.66	0.1738	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,364.81000	1,190.348	14.84	0.7797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		151.91000	193.248	14.84	0.2203	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		71.05230	55.166	22.52	0.0618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,948.15230	4,148.065	22.52	0.9382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		70.75770	54.727	22.52	0.0614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,957.85770	4,157.627	22.52	0.9386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		40.83470	29.692	22.52	0.0360	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,677.93470	4,882.592	22.52	0.9640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		74.10860	59.728	22.52	0.0661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,851.20860	4,052.628	22.52	0.9339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		72.86430	57.863	22.52	0.0644	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,889.96430	4,090.763	22.52	0.9356	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			71.35020	55.607	22.52	0.0622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,938.45020	4,138.507	22.52	0.9378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			87.60620	71.713	21.94	0.0790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,484.70620	3,684.613	21.94	0.9210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			76.36170	62.675	22.49	0.0690	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,783.46170	3,985.575	22.49	0.9310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			75.06280	61.163	22.52	0.0675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,822.16280	4,024.063	22.52	0.9325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			131.78500	106.564	20.47	0.1163	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,708.88500	2,899.464	20.47	0.8837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			115.67800	94.328	20.90	0.1034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,932.77800	3,127.228	20.90	0.8966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			99.36790	81.178	21.45	0.0893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,226.46790	3,424.078	21.45	0.9107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			227.59080	183.276	19.20	0.1898	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,914.69080	2,086.176	19.20	0.8102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			226.15910	182.100	19.21	0.1888	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,923.25910	2,095.000	19.21	0.8112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			178.41490	143.071	19.73	0.1524	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,255.51490	2,435.971	19.73	0.8476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			331.92380	273.220	18.37	0.2674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,409.02380	1,566.120	18.37	0.7326	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			326.01000	267.843	18.42	0.2630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,433.11000	1,590.743	18.42	0.7370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			243.98990	196.771	19.05	0.2020	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,821.08990	1,989.671	19.05	0.7980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			426.13480	352.528	17.63	0.3329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,093.23480	1,235.428	17.63	0.6671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			410.66380	339.439	17.74	0.3224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,137.76380	1,282.339	17.74	0.6776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			403.15770	333.097	17.80	0.3173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,160.25770	1,305.997	17.80	0.6827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			544.65830	453.213	16.95	0.4089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			821.75830	946.113	16.95	0.5911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			477.00850	395.288	17.31	0.3662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			964.10850	1,098.188	17.31	0.6338	0.00	0	34,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			628.90320	527.295	16.61	0.4562	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			697.50320	811.895	16.61	0.5438	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			45.52250	32.989	22.54	0.0392	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,634.12250	4,837.589	22.54	0.9608	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			683.72310	576.941	16.42	0.4794	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			659.22310	768.841	16.42	0.5206	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			521.08450	442.047	17.53	0.3594	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,178.28450	1,317.447	17.53	0.6406	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			531.03810	450.896	17.49	0.3641	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,164.03810	1,302.096	17.49	0.6359	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		895.76420	777.610	16.20	0.5317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		661.96420	763.410	16.20	0.4683	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		423.14960	359.320	18.45	0.2845	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,719.34960	1,875.120	18.45	0.7155	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		383.91860	324.928	18.70	0.2611	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,041.35280	4,236.402	22.12	0.8963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,083.10090	946.907	15.63	0.6118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		469.30090	552.707	15.63	0.3882	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,031.79230	4,227.128	22.12	0.8958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1,046.03740	913.230	15.74	0.5967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		502.23740	589.030	15.74	0.4033	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		932.43150	810.566	16.08	0.5481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		618.63150	716.366	16.08	0.4519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		145.15280	120.601	22.12	0.1037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,880.11860	2,040.728	18.70	0.7389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		323.92940	273.357	19.12	0.2248	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,170.12940	2,339.157	19.12	0.7752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		146.03640	122.058	22.12	0.1048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,022.23640	4,217.858	22.12	0.8952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		145.59230	121.328	22.12	0.1042	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		471.50310	405.144	18.41	0.2979	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,781.20310	1,936.144	18.41	0.7021	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		330.32860	282.095	19.40	0.2174	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,450.02860	2,623.095	19.40	0.7826	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		647.27140	562.732	17.54	0.3844	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,323.87140	1,461.432	17.54	0.6156	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		684.61180	595.756	17.38	0.4009	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,252.91180	1,386.356	17.38	0.5991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		229.68110	203.619	22.01	0.1432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,126.18110	4,323.919	22.01	0.8568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		229.10930	202.656	22.01	0.1427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,135.60930	4,332.956	22.01	0.8573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		336.50640	293.191	19.94	0.2066	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,913.00640	3,093.491	19.94	0.7934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		230.25550	204.112	22.00	0.1436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,116.75550	4,314.412	22.00	0.8564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,822.03110	2,610.435	12.38	0.9580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		18.53110	30.735	12.38	0.0420	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,281.35550	1,138.725	15.64	0.6289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		527.85550	609.025	15.64	0.3711	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,000.19260	883.290	16.48	0.5231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		836.69260	943.590	16.48	0.4769	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		789.69420	699.604	17.81	0.4068	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,484.39420	1,619.004	17.81	0.5932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		794.67800	707.564	18.11	0.3944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,663.17800	1,801.464	18.11	0.6056	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	14.85	Call			800.16640	712.511	18.09	0.3966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,648.66640	1,786.411	18.09	0.6034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			797.41970	710.029	18.10	0.3955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,655.91970	1,793.929	18.10	0.6045	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			917.94750	824.535	18.09	0.4215	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,652.44750	1,785.435	18.09	0.5785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			916.77940	826.011	18.33	0.4100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,813.77940	1,950.011	18.33	0.5900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			922.37350	831.112	18.30	0.4121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,799.37350	1,935.112	18.30	0.5879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			919.57480	828.557	18.32	0.4110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,806.57480	1,942.557	18.32	0.5890	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,038.21040	942.066	18.29	0.4331	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,812.41040	1,944.466	18.29	0.5669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,037.98750	944.284	18.49	0.4229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,970.38750	2,105.384	18.49	0.5771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,043.63500	949.476	18.47	0.4248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,956.03500	2,090.575	18.47	0.5752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,040.80270	946.875	18.48	0.4238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,963.20270	2,097.975	18.48	0.5762	0.00	0	0
Total \$ / R Option												64,330,296.00	90,000	1,981,301
Total \$ / R												1,520,095,017.40	203,527	3,149,334
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.81980		13.02810			0.0000	76,918.80	6	632
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.01560		13.22780			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.20710		13.42290			0.0000	66,035.50	5	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.39420		13.61380			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.57970		13.80350			0.0000	0.00	0	182
Total \$ / R MAXI Future												142,954.30	11	886
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			34.94620	20.836	35.45	0.0008	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			334,224.94620	355,040.835	35.45	0.9992	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			34.66940	20.694	35.51	0.0008	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			335,224.66940	356,040.694	35.51	0.9992	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			34.39640	20.554	35.57	0.0008	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			336,224.39640	357,040.555	35.57	0.9992	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,986.16930	5,719.639	20.00	0.0909	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			199,206.16930	218,159.639	20.00	0.9091	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,910.14830	5,663.777	20.01	0.0901	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			200,130.14830	219,103.777	20.01	0.9099	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			7,834.88270	5,608.495	20.03	0.0893	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			201,054.88270	220,048.495	20.03	0.9107	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			53,105.46900	44,147.030	17.01	0.4005	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			84,815.46900	97,437.030	17.01	0.5995	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			52,770.99180	43,858.509	17.03	0.3984	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			85,480.99180	98,148.509	17.03	0.6016	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			52,438.26660	43,571.573	17.05	0.3963	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			86,148.26660	98,861.573	17.05	0.6037	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			75,886.67590	65,493.127	16.68	0.4672	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			85,506.67590	97,073.127	16.68	0.5328	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			75,506.32230	65,154.256	16.69	0.4653	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			86,126.32230	97,734.256	16.69	0.5347	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			75,127.44410	64,817.228	16.71	0.4634	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			86,747.44410	98,397.228	16.71	0.5366	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			88,983.64660	78,248.823	16.85	0.4770	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			100,633.64660	112,278.823	16.85	0.5230	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			88,610.69210	77,912.347	16.86	0.4754	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			101,260.69210	112,942.347	16.86	0.5246	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			88,239.40940	77,578.006	16.87	0.4738	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			101,889.40940	113,608.006	16.87	0.5262	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												142,954.30	11	886
£ / R	On	19/06/2017	Foreign Exchange Future			16.51450		16.81560		0.0000		10,305,048.00	624	51,104
£ / R	On	30/06/2017	Foreign Exchange Future			16.55210		16.85440		0.0000		0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.81430		17.12210		0.0000		57,336,763.00	3,410	6,362
£ / R	On	18/12/2017	Foreign Exchange Future			17.11090		17.42600		0.0000		0.00	0	4,136
£ / R	On	19/03/2018	Foreign Exchange Future			17.40580		17.72780		0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future			17.69930		18.02830		0.0000		0.00	0	3,032
Total £ / R Future												67,641,811.00	4,034	64,639
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			430.67930	243.481	16.62	0.5169	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			115.07930	228.981	16.62	0.4831	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			44.87090	15.436	17.06	0.0598	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			729.27090	1,000.936	17.06	0.9402	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			4.87660	1.816	25.72	0.0062	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,189.27660	2,487.316	25.72	0.9938	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00040	0.000	36.75	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,204.40040	7,505.500	36.75	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00040	0.000	36.75	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,214.40040	7,515.500	36.75	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00040	0.000	36.75	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,224.40040	7,525.500	36.75	1.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			311.37950	178.638	16.71	0.3538	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			316.97950	486.538	16.71	0.6462	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			310.11370	224.123	17.22	0.2499	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,178.01370	1,399.824	17.22	0.7501	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			307.68350	222.257	17.23	0.2482	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,185.58350	1,407.957	17.23	0.7518	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			305.27120	220.406	17.24	0.2464	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			1,193.17120	1,416.106	17.24	0.7536	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			8.81890	5.457	20.51	0.0068	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,742.81890	8,054.557	20.51	0.9932	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			8.95400	5.545	20.51	0.0069	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,722.95400	8,034.646	20.51	0.9931	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			8.88620	5.501	20.51	0.0068	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,732.88620	8,044.601	20.51	0.9932	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,232.42400	1,043.600	15.33	0.5601	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			714.62400	847.800	15.33	0.4399	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,227.21160	1,038.900	15.33	0.5584	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			719.41160	853.100	15.33	0.4416	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,222.02290	1,034.217	15.34	0.5567	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			724.22290	858.417	15.34	0.4433	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,202.72420	1,029.682	15.49	0.5046	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,064.42420	1,220.382	15.49	0.4954	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,198.32000	1,025.785	15.50	0.5032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,070.02000	1,226.485	15.50	0.4968	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,193.92290	1,021.901	15.51	0.5018	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,075.62290	1,232.601	15.51	0.4982	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												67,641,811.00	4,034	66,039
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11609		0.11716			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11836		0.11946			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12065		0.12178			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12296		0.12413			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	31.01	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,284.30000	5,390.900	31.01	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.02820	0.013	31.01	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,284.32820	3,390.913	31.01	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00040	0.000	31.01	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,284.30040	4,390.900	31.01	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			24.05830	21.546	23.57	0.0372	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,078.05830	3,185.646	23.57	0.9628	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			6.17490	5.537	23.57	0.0111	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,060.17490	4,169.637	23.57	0.9889	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.40930	1.271	23.57	0.0029	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,055.40930	5,165.371	23.57	0.9971	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,337.43550	1,240.597	16.29	0.7962	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			159.33550	175.997	16.29	0.2038	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			742.95320	677.193	18.19	0.5427	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			564.85320	612.593	18.19	0.4573	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			394.25040	356.267	19.82	0.3310	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			1,216.15040	1,291.667	19.82	0.6690	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,610.21010	1,508.457	16.22	0.8003	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			197.41010	212.557	16.22	0.1997	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,014.91650	940.068	18.15	0.5915	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			602.11650	644.168	18.15	0.4085	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			624.43210	573.986	19.63	0.4088	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,211.63210	1,278.086	19.63	0.5912	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	19/06/2017	Foreign Exchange Future			14.45790		14.63370			0.0000	186,853,899.60	12,924	65,095
€ / R	On	30/06/2017	Foreign Exchange Future			14.49410		14.67110			0.0000	57,976.40	4	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.75020		14.93120			0.0000	6,268,835.00	425	6,964
€ / R	On	18/12/2017	Foreign Exchange Future			15.04270		15.22820			0.0000	6,017,080.00	400	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.33490		15.52560			0.0000	0.00	0	4,010
Total € / R Future												199,197,791.00	13,753	80,826
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			554.13980	411.069	15.30	0.7747	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			30.43980	63.169	15.30	0.2253	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			3.96080	2.027	22.66	0.0087	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,566.36660	4,742.124	34.83	0.9999	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,630.26080	1,804.127	22.66	0.9913	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.07030	0.025	34.83	0.0001	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,546.37030	4,722.125	34.83	0.9999	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.06840	0.025	34.83	0.0001	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,556.36840	4,732.125	34.83	0.9999	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.06660	0.024	34.83	0.0001	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			213.73200	141.629	15.85	0.3418	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			312.63200	417.529	15.85	0.6582	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,554.65030	4,730.120	23.16	0.9838	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			15.68280	10.203	23.16	0.0160	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,564.48280	4,740.003	23.16	0.9840	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			16.01950	10.438	23.16	0.0163	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,544.81950	4,720.238	23.16	0.9837	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			15.85030	10.320	23.16	0.0162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			123.07580	103.271	18.90	0.1082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,944.87580	3,110.571	18.90	0.8918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			122.36090	102.690	18.92	0.1077	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,954.16090	3,119.990	18.92	0.8923	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,408.77660	1,265.190	14.19	0.7697	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			180.57660	222.490	14.19	0.2303	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			121.65070	102.115	18.93	0.1071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,963.45070	3,129.415	18.93	0.8929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			13.26870	10.183	20.82	0.0132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,195.06870	6,377.483	20.82	0.9868	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	16.39	Call			334.67620	288.638	16.98	0.2672	0.00	0	18,000
€ / R On 18/12/2017 Foreign Exchange Option	16.39	Put			1,496.47620	1,635.938	16.98	0.7328	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	15.05	Put			585.30330	675.049	15.00	0.4180	0.00	0	5,648
€ / R On 19/03/2018 Foreign Exchange Option	14.85	Call			1,167.50320	1,058.701	14.78	0.6216	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	14.85	Put			491.90320	573.801	14.78	0.3784	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	14.86	Call			1,161.96030	1,053.557	14.79	0.6196	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	14.86	Put			496.36030	578.657	14.79	0.3804	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	14.87	Call			1,156.44490	1,048.439	14.80	0.6176	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	14.87	Put			500.84490	583.539	14.80	0.3824	0.00	0	0
€ / R On 19/03/2018 Foreign Exchange Option	15.05	Call			1,060.90330	959.949	15.00	0.5820	0.00	0	0
Total € / R Option									0.00	0	41,648
Total € / R									199,197,791.00	13,753	122,474
AUS / R On 19/06/2017 Foreign Exchange Future			9.52920		9.61450			0.0000	381,168.00	40	23,114
AUS / R On 18/09/2017 Foreign Exchange Future			9.66330		9.75030			0.0000	463,838.40	48	2,267
AUS / R On 18/12/2017 Foreign Exchange Future			9.79490		9.88420			0.0000	0.00	0	1,153
AUS / R On 19/03/2018 Foreign Exchange Future			9.92430		10.01590			0.0000	0.00	0	0
AUS / R On 18/06/2018 Foreign Exchange Future			10.05300		10.14700			0.0000	0.00	0	1,499
Total AUS / R Future									845,006.40	88	28,033
AUS / R On 19/06/2017 Foreign Exchange Option	12.07	Call			0.19670	0.148	34.26	0.0008	0.00	0	0
AUS / R On 19/06/2017 Foreign Exchange Option	12.07	Put			2,455.69670	2,540.948	34.26	0.9992	0.00	0	0
AUS / R On 19/06/2017 Foreign Exchange Option	12.05	Call			0.19580	0.146	33.99	0.0008	0.00	0	0
AUS / R On 19/06/2017 Foreign Exchange Option	12.05	Put			2,435.69580	2,520.946	33.99	0.9992	0.00	0	0
AUS / R On 19/06/2017 Foreign Exchange Option	12.06	Call			0.19620	0.147	34.13	0.0008	0.00	0	0
AUS / R On 19/06/2017 Foreign Exchange Option	12.06	Put			2,445.69620	2,530.947	34.13	0.9992	0.00	0	0
AUS / R On 18/09/2017 Foreign Exchange Option	12.17	Call			9.87720	9.295	20.77	0.0236	0.00	0	0
AUS / R On 18/09/2017 Foreign Exchange Option	12.17	Put			2,429.57720	2,515.995	20.77	0.9764	0.00	0	0
AUS / R On 18/09/2017 Foreign Exchange Option	12.18	Call			9.86380	9.297	20.83	0.0235	0.00	0	0
AUS / R On 18/09/2017 Foreign Exchange Option	12.18	Put			2,439.56380	2,525.997	20.83	0.9765	0.00	0	0
AUS / R On 18/09/2017 Foreign Exchange Option	12.19	Call			9.85100	9.299	20.89	0.0235	0.00	0	0
AUS / R On 18/09/2017 Foreign Exchange Option	12.19	Put			2,449.55100	2,535.999	20.89	0.9765	0.00	0	0
AUS / R On 18/12/2017 Foreign Exchange Option	11.87	Call			40.40170	35.875	16.89	0.0697	0.00	0	0
AUS / R On 18/12/2017 Foreign Exchange Option	11.87	Put			2,026.20170	2,110.975	16.89	0.9303	0.00	0	0
AUS / R On 18/12/2017 Foreign Exchange Option	11.88	Call			39.95080	35.542	16.92	0.0691	0.00	0	0
AUS / R On 18/12/2017 Foreign Exchange Option	11.88	Put			2,035.75080	2,120.642	16.92	0.9309	0.00	0	0
AUS / R On 18/12/2017 Foreign Exchange Option	11.86	Call			40.85700	36.212	16.87	0.0703	0.00	0	0
AUS / R On 18/12/2017 Foreign Exchange Option	11.86	Put			2,016.65700	2,101.312	16.87	0.9297	0.00	0	0
AUS / R On 19/03/2018 Foreign Exchange Option	9.99	Call			469.58680	425.958	12.94	0.5002	0.00	0	0
AUS / R On 19/03/2018 Foreign Exchange Option	9.99	Put			443.68680	491.658	12.94	0.4998	0.00	0	0
AUS / R On 19/03/2018 Foreign Exchange Option	10.00	Call			465.04130	421.948	12.96	0.4968	0.00	0	0
AUS / R On 19/03/2018 Foreign Exchange Option	10.00	Put			449.14130	497.648	12.96	0.5032	0.00	0	0
AUS / R On 19/03/2018 Foreign Exchange Option	10.01	Call			460.77660	417.975	12.97	0.4934	0.00	0	0
AUS / R On 19/03/2018 Foreign Exchange Option	10.01	Put			454.87660	503.675	12.97	0.5066	0.00	0	0
AUS / R On 18/06/2018 Foreign Exchange Option	10.51	Put			758.37100	816.232	13.33	0.6019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			401.73130	365.154	13.31	0.4032	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			744.73130	802.154	13.31	0.5968	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			398.54060	362.179	13.32	0.4007	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			751.54060	809.179	13.32	0.5993	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			395.37100	359.232	13.33	0.3981	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												845,006.40	88	28,033
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.48890		9.66350			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.65020		9.82850			0.0000	96,502.00	10	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.80910		9.99020			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.96540		10.14970			0.0000	0.00	0	0
Total CAD/ R Future												96,502.00	10	6,997
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.24390	0.141	30.90	0.0008	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,066.74390	2,241.240	30.90	0.9992	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.24100	0.140	31.00	0.0008	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,076.74100	2,251.240	31.00	0.9992	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.23820	0.139	31.11	0.0008	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,086.73820	2,261.239	31.11	0.9992	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			29.27660	18.159	17.00	0.0503	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,480.77660	1,647.959	17.00	0.9497	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			28.75260	17.822	17.01	0.0495	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,490.25260	1,657.622	17.01	0.9505	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			28.23850	17.491	17.02	0.0487	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,499.73850	1,667.291	17.02	0.9513	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			233.84410	182.563	15.20	0.2825	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			773.64410	903.463	15.20	0.7175	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			231.40890	180.603	15.22	0.2799	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			781.20890	911.503	15.22	0.7201	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			228.99940	178.668	15.24	0.2774	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			788.79940	919.568	15.24	0.7226	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			538.50500	447.435	13.86	0.4941	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			448.80500	542.035	13.86	0.5059	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			533.90590	443.539	13.88	0.4910	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			454.20590	548.139	13.88	0.5090	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			529.33650	439.674	13.89	0.4879	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			459.63650	554.274	13.89	0.5121	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												96,502.00	10	6,997
CHF / R	On	19/06/2017	Foreign Exchange Future			13.31160		13.45130			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.59480		13.73850			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.88080		14.02820			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			14.16820		14.31990			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			1.57140	0.833	29.62	0.0033	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,420.27140	2,559.234	29.62	0.9967	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1.54960	0.822	29.67	0.0032	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,430.24960	2,569.222	29.67	0.9968	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1.52820	0.812	29.73	0.0032	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,440.22820	2,579.211	29.73	0.9968	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			103.99330	77.437	18.51	0.1200	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,745.49330	1,862.637	18.51	0.8800	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			102.83190	76.495	18.51	0.1187	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,754.33190	1,871.695	18.51	0.8813	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			101.68400	75.563	18.52	0.1175	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,763.18400	1,880.763	18.52	0.8825	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			666.86120	586.164	15.91	0.4895	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			658.66120	725.364	15.91	0.5105	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			662.59020	582.392	15.93	0.4872	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			664.39020	731.592	15.93	0.5128	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			658.34350	578.645	15.94	0.4848	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			670.14350	737.845	15.94	0.5152	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			897.35080	809.188	15.81	0.5337	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			717.45080	780.988	15.81	0.4663	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			892.85750	804.960	15.82	0.5317	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			722.95750	786.760	15.82	0.4683	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			888.38500	800.863	15.83	0.5298	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			728.48500	792.663	15.83	0.4702	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			1.88820		1.92250			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90320		1.93470			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91890		1.95020			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.93440		1.96550			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			3,277.26140	3,618.899	28.77	0.9974	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			2.05120	0.822	29.17	0.0024	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,377.05120	3,718.822	29.17	0.9976	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.50030	0.987	28.36	0.0029	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,177.50030	3,518.987	28.36	0.9971	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.26140	0.899	28.77	0.0026	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			148.24870	99.199	17.42	0.1170	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,201.24870	2,467.199	17.42	0.8830	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			137.75480	90.490	17.46	0.1082	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,290.75480	2,558.490	17.46	0.8918	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			126.79020	82.494	17.50	0.1000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,379.79020	2,650.493	17.50	0.9000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			820.98410	972.378	15.19	0.5165	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			877.06500	722.753	15.27	0.4656	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			875.06500	1,033.753	15.27	0.5344	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			834.98070	685.868	15.34	0.4481	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			932.98070	1,096.868	15.34	0.5519	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			922.98410	761.378	15.19	0.4835	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,274.85690	1,096.636	14.94	0.5488	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			819.85690	952.636	14.94	0.4512	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,225.17720	1,051.152	14.99	0.5334	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			870.17720	1,007.152	14.99	0.4666	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,177.09510	1,007.225	15.04	0.5181	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			922.09510	1,063.225	15.04	0.4819	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			1.95110		1.97430			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.99120		2.01490			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03180		2.05590			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	Call			13.97220	6.904	23.55	0.0194	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,970.97220	2,195.904	23.55	0.9806	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			12.30490	6.040	23.94	0.0169	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,069.30490	2,295.040	23.94	0.9831	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			15.91430	7.918	23.16	0.0222	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,872.91430	2,096.918	23.16	0.9778	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			994.54420	835.885	14.22	0.6213	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			345.54420	423.885	14.22	0.3787	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			933.95690	781.427	14.30	0.5956	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			384.95690	469.427	14.30	0.4044	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			876.00120	729.658	14.38	0.5698	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			427.00120	517.658	14.38	0.4302	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			612.12980	703.297	14.37	0.4201	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,117.54970	972.344	14.44	0.5614	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			658.54970	754.344	14.44	0.4386	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,065.88230	925.310	14.50	0.5430	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			706.88230	807.310	14.50	0.4570	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,171.12980	1,021.297	14.37	0.5799	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			1.64590		1.67250			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67460		1.70180			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70250		1.72990			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72860		1.75660			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			1.79200	0.874	28.97	0.0029	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,876.79200	3,141.874	28.97	0.9971	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1.61750	0.785	29.43	0.0026	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,976.61750	3,241.785	29.43	0.9974	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1.46550	0.708	29.88	0.0023	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,076.46550	3,341.708	29.88	0.9977	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			113.42800	83.833	20.26	0.1003	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,495.42800	2,737.833	20.26	0.8997	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			105.95830	78.311	20.41	0.0942	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,587.95830	2,832.311	20.41	0.9058	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			99.03220	73.200	20.57	0.0884	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,681.03220	2,927.200	20.57	0.9116	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			717.13530	600.924	16.84	0.4188	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,018.13530	1,175.924	16.84	0.5812	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			683.32760	571.538	16.98	0.4023	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,084.32760	1,246.538	16.98	0.5977	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			651.20170	543.682	17.12	0.3863	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,152.20170	1,318.682	17.12	0.6137	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			977.04840	1,116.975	16.29	0.5049	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,128.40590	978.653	16.04	0.5262	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			862.40590	992.653	16.04	0.4738	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,084.89220	940.020	16.16	0.5105	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			918.89220	1,054.020	16.16	0.4895	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,043.04840	902.975	16.29	0.4951	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			0.12370		0.12580			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12340		0.12520			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12290		0.12410			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12220		0.12300			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12140		0.12160			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			1.52130		1.54490			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			1.54710		1.57110			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.57270		1.59720			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.59780		1.62260			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			9.14620		9.20880			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.26890		9.33370			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.38830		9.45510			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.50320		9.57190			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			0.32410	0.152	26.74	0.0011	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,731.52410	1,793.952	26.74	0.9989	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.31670	0.148	26.81	0.0010	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,741.51670	1,803.948	26.81	0.9990	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.30950	0.145	26.88	0.0010	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,751.50950	1,813.945	26.88	0.9990	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,273.13850	1,330.281	16.62	0.9203	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			36.16050	28.615	16.64	0.0783	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,282.46050	1,339.715	16.64	0.9217	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			35.49460	28.059	16.65	0.0770	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,291.79460	1,349.159	16.65	0.9230	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			36.83850	29.181	16.62	0.0797	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			778.89640	694.880	15.78	0.6284	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			412.30020	267.697	15.70	0.3775	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			757.20020	679.397	15.70	0.6225	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			413.14110	265.427	15.74	0.3745	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			768.04110	687.127	15.74	0.6255	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			413.99640	263.180	15.78	0.3716	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			604.58890	537.277	15.01	0.5465	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			472.68890	474.077	15.01	0.4535	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			593.31590	525.554	14.80	0.5432	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			471.41590	472.354	14.80	0.4568	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			582.05820	513.855	14.60	0.5399	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			470.15820	470.655	14.60	0.4601	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			1.25810		1.26880			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27320		1.28410			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28790		1.29880			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30090		1.31450			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			1,312.00000	1,419.000		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			1,112.00000	1,219.000		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			1,212.00000	1,319.000		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			759.00000	868.000		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			859.00000	968.000		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			959.00000	1,068.000		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			212.00000	321.000		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			12.00000	121.000		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			112.00000	221.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			145.00000	9.000		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			45.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			0.00000	91.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			55.00000	191.000		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			1.28820		1.29070			0.0000	0.00	0	8,108
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29190		1.29440			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29560		1.29820			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.29950		1.30220			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			1.12780		1.12320			0.0000	0.00	0	252
QUANTO €On 18/09/2017 Foreign Exchange Future			1.13330		1.12880			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.13900		1.13450			0.0000	0.00	0	0
QUANTO €On 19/03/2018 Foreign Exchange Future			1.14490		1.14040			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	252
Total QUANTO € / \$									0.00	0	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			22,158.55000		22,480.85000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,513.01000		22,832.57000			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			9.27880		9.40210			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.43080		9.55660			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			2.25910	1.027	23.20	0.0069	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,110.15910	1,232.227	23.20	0.9931	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			2.19270	0.997	23.28	0.0067	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,120.09270	1,242.197	23.28	0.9933	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			2.12860	0.968	23.35	0.0065	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,130.02860	1,252.168	23.35	0.9935	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			341.76870	411.294	14.57	0.5887	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			264.42200	208.761	14.59	0.4065	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			347.82200	417.961	14.59	0.5935	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			260.52390	205.474	14.62	0.4016	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			353.92390	424.674	14.62	0.5984	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			268.36870	212.094	14.57	0.4113	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			3.63680		3.67080			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.60130		3.63290			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.53590		3.56660			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			0.20300	0.056	23.72	0.0011	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			589.40300	623.256	23.72	0.9989	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.18710	0.050	23.83	0.0010	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			599.38710	633.250	23.83	0.9990	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.17250	0.045	23.93	0.0009	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			609.37250	643.245	23.93	0.9991	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			168.14940	146.421	14.61	0.6010	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			75.24940	85.121	14.61	0.3990	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			161.96510	140.564	14.58	0.5873	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			79.06510	89.264	14.58	0.4127	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			155.91290	134.844	14.55	0.5735	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			83.01290	93.544	14.55	0.4265	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			213.15140	194.201	14.45	0.5483	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			156.55140	168.301	14.45	0.4517	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			207.90890	189.122	14.44	0.5396	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			161.30890	173.222	14.44	0.4604	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			202.75310	184.132	14.43	0.5308	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			166.15310	178.232	14.43	0.4692	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			1.36480		1.39310			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.33790		1.36550			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.31240		1.33940			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.28880		1.31520			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,723,688,786.10	131,423	1,363,289
Total Options												64,330,296.00	90,000	2,024,349
Grand Total:												1,788,019,082.10	221,423	3,387,638