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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/06/2017 Foreign Exchange Future			12.89950		12.91240			0.0000	257,990,000.00	20,000	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.87650		12.91250			0.0000	0.00	0	0
\$ / R On 15/06/2017 Foreign Exchange Future			12.87850		12.91180			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.88640		12.91960			0.0000	2,126,500,841.60	165,019	945,768
\$ / R On 28/06/2017 Foreign Exchange Future			12.90650		12.94000			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.91110		12.94470			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.92260		12.95620			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.92720		12.96080			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.93410		12.96770			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.93880		12.97230			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.94320		12.97670			0.0000	8,930,808.00	690	3,214
\$ / R On 17/07/2017 Foreign Exchange Future			12.94970		12.98320			0.0000	0.00	0	1,272
\$ / R On 19/07/2017 Foreign Exchange Future			12.95410		12.98760			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.95840		12.99200			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.96710		13.00070			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.97140		13.00510			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.98010		13.01380			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.98870		13.02250			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.00390		13.03780			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.01680		13.05070			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.04210		13.07600			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	18/09/2017	Foreign Exchange Future			13.08430		13.11820			0.0000	2,167,662,896.70	165,669	321,247
\$ / R	On	27/09/2017	Foreign Exchange Future			13.10340		13.13730			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.10550		13.13940			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.15830		13.19240			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.16680		13.20090			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.20270		13.23700			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.23440		13.26870			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.27640		13.31080			0.0000	6,638,200.00	500	89,247
\$ / R	On	22/12/2017	Foreign Exchange Future			13.28450		13.31910			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.30700		13.34180			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.39290		13.42840			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.39700		13.43250			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.46220		13.49840			0.0000	0.00	0	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.53680		13.57390			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.56900		13.60650			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.57710		13.61470			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.64610		13.68450			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.76420		13.80350			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.83810		13.87780			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.95830		13.99890			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.02370		14.06470			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.15250		14.19430			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.22210		14.26440			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>4,567,722,746.30</b>	<b>351,878</b>	<b>1,392,738</b>
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			126.11030	100.500	11.90	1.0000	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			38.51030	0.000	11.90	0.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			105.79060	52.055	13.54	0.4434	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			93.29060	75.555	13.54	0.5566	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			178.05420	176.503	16.32	0.7863	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			60.55420	23.003	16.32	0.2137	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			316.42270	332.713	19.96	0.9134	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			28.92270	9.214	19.96	0.0866	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			68.98660	27.568	15.68	0.2532	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			156.48660	151.068	15.68	0.7468	0.00	0	100
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Put			276.79650	293.634	19.74	0.7738	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Call			58.59650	42.134	19.74	0.2262	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.09390	0.053	32.53	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,600.49390	2,633.653	32.53	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.08800	0.055	32.68	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,610.48800	2,643.655	32.68	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			0.10010	0.053	32.39	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.23730	0.126	29.90	0.0007	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,580.40000	4,613.637	50.36	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.00000	0.036	50.36	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			379.88200	397.394	17.47	0.8284	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	19/06/2017	Foreign Exchange Option	12.30	Call			628.76580	595.289	17.75	0.9452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			9.16580	8.889	17.75	0.0548	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			508.13690	531.027	18.01	0.9025	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			27.73690	17.427	18.01	0.0975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,180.63730	2,213.726	29.90	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			3.56140	2.243	23.12	0.0132	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			40.96370	27.219	17.65	0.1430	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			421.36370	440.819	17.65	0.8570	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,080.40000	6,113.600	50.36	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00000	0.000	50.36	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			49.48200	33.794	17.47	0.1716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			1.26230	0.872	21.65	0.0058	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,830.93380	1,863.909	27.85	0.9982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.53380	0.309	27.85	0.0018	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,481.73760	1,514.447	25.79	0.9951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			1.33760	0.847	25.79	0.0049	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,123.96140	1,155.843	23.12	0.9868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			84.85230	62.701	16.92	0.2834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			396.30410	414.610	17.54	0.8403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			45.90410	31.010	17.54	0.1597	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			55.30560	38.388	17.36	0.1907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			355.70560	371.988	17.36	0.8093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,140.86230	1,107.271	21.65	0.9942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			3.85950	3.403	19.08	0.0222	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			245.48570	212.371	16.56	0.6456	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			85.88570	85.971	16.56	0.3544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			446.79170	412.869	17.23	0.8603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			27.19170	26.469	17.23	0.1397	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			265.25230	276.300	16.92	0.7166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			35.11310	22.818	17.79	0.1231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			922.28850	888.605	19.88	0.9854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			2.68850	2.205	19.88	0.0146	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,332.44960	1,364.948	24.91	0.9922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			2.04960	1.348	24.91	0.0078	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			823.45950	789.803	19.08	0.9778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			32.47840	20.872	17.87	0.1140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			676.38660	643.003	17.87	0.9579	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			6.78660	6.603	17.87	0.0421	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			152.71040	156.063	16.27	0.5332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			152.31040	122.463	16.27	0.4668	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			455.51310	476.418	17.79	0.8769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			22.69900	13.863	18.19	0.0798	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			76.44510	55.632	17.03	0.2578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			286.84510	299.232	17.03	0.7422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			535.74990	502.046	17.49	0.9105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			16.14990	15.646	17.49	0.0895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			472.87840	494.472	17.87	0.8860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			142.18950	144.797	16.20	0.5103	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			887.35600	917.715	20.89	0.9752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			6.95600	4.115	20.89	0.0248	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			54.68320	54.007	16.84	0.2488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			324.28320	290.407	16.84	0.7512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			553.09900	577.463	18.19	0.9202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.29600	0.161	29.31	0.0009	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			219.57420	186.979	16.45	0.6028	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			99.97420	100.579	16.45	0.3972	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			68.74530	49.259	17.14	0.2338	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			309.14530	322.858	17.14	0.7662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			161.78950	131.197	16.20	0.4897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.21320	0.112	30.19	0.0007	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			598.91500	624.590	18.38	0.9350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			18.51500	10.990	18.38	0.0650	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			789.79030	819.067	19.95	0.9669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			9.39030	5.467	19.95	0.0331	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,080.69600	2,113.761	29.31	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			70.38820	70.020	16.69	0.3040	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			2.82300	1.833	23.96	0.0106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,213.22300	1,245.433	23.96	0.9894	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			499.25950	521.835	17.98	0.8986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			28.85950	18.235	17.98	0.1014	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,230.61320	2,263.712	30.19	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.12850	0.064	31.66	0.0004	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			3.96180	2.464	22.75	0.0145	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,084.36180	1,116.064	22.75	0.9855	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			780.08260	809.230	19.86	0.9659	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			9.68260	5.630	19.86	0.0341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			279.98820	246.420	16.69	0.6960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.00250	0.115	39.50	0.0005	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1.62840	1.050	25.38	0.0061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,412.02840	1,444.650	25.38	0.9939	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,342.39090	1,374.906	24.97	0.9925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			1.99090	1.306	24.97	0.0075	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,480.52850	2,513.664	31.66	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			956.07950	987.011	21.54	0.9796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,940.40800	2,973.694	37.46	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.00800	0.094	37.46	0.0005	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,280.40040	3,313.749	42.40	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.00040	0.149	42.40	0.0006	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,080.40250	3,113.715	39.50	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			916.77240	947.393	21.17	0.9772	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			2.49200	1.647	24.43	0.0095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,262.89200	1,295.247	24.43	0.9905	0.00	0	1,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,930.40870	2,963.692	37.32	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		0.00870	0.092	37.32	0.0004	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		5.67950	3.411	21.54	0.0204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,193.37000	1,225.515	23.78	0.9889	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,340.40020	3,373.761	43.27	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		0.00020	0.161	43.27	0.0007	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,581.41750	1,614.228	26.38	0.9963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		1.01750	0.628	26.38	0.0037	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		6.37240	3.793	21.17	0.0228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.00000	0.001	50.36	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		2.17280	1.436	24.79	0.0083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,312.57280	1,345.036	24.79	0.9917	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,180.40100	3,213.731	40.95	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		0.00100	0.131	40.95	0.0006	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		2.97000	1.915	23.78	0.0111	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.00000	0.006	50.36	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		118.50150	91.922	16.56	0.3796	41,364.72	450	1,528
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		198.90150	205.522	16.56	0.6204	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.00000	0.008	50.36	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,130.40000	5,163.608	50.36	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,730.40000	5,763.601	50.36	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,860.41500	2,893.683	36.30	0.9996	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,790.40000	6,823.600	50.36	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00000	0.000	50.36	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,810.40000	3,843.872	50.08	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		0.00000	0.272	50.08	0.0009	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,230.40000	5,263.606	50.36	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,590.50010	2,623.653	32.39	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		0.38110	0.213	28.67	0.0013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,970.78110	2,003.813	28.67	0.9987	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.10650	0.052	32.25	0.0003	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,580.50650	2,613.652	32.25	0.9997	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.01500	0.083	36.30	0.0004	0.00	0	17,600
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		608.98520	630.486	17.91	0.8599	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		48.98520	36.986	17.91	0.1401	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,300.56890	3,333.891	33.34	0.9986	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		0.56890	0.391	33.34	0.0014	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		789.60580	814.772	18.70	0.9032	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		34.30580	25.872	18.70	0.0968	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		1,064.53500	1,092.491	18.61	0.9438	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		20.73500	15.091	18.61	0.0562	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		662.30700	682.931	17.90	0.8224	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		73.10700	60.131	17.90	0.1776	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,129.76030	1,156.695	18.98	0.9324	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		27.46030	20.795	18.98	0.0676	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,007.89220	5,041.359	32.69	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.19220	0.159	32.69	0.0005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			40.25160	32.236	18.78	0.0961	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,017.95160	1,043.436	18.78	0.9039	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			362.77080	373.367	16.35	0.6075	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			199.47080	176.567	16.35	0.3925	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			814.04610	835.629	18.02	0.8326	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			77.24610	65.329	18.02	0.1674	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			244.46240	249.748	15.60	0.4694	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			312.06240	283.848	15.60	0.5306	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,588.61570	1,618.168	20.06	0.9534	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			20.61570	16.568	20.06	0.0466	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,338.31380	1,365.408	19.35	0.9177	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			39.01380	32.508	19.35	0.0823	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			222.84020	201.126	16.38	0.3909	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			422.14020	434.026	16.38	0.6091	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			643.26640	660.469	17.30	0.7275	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			148.36640	131.870	17.30	0.2725	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,528.32370	3,561.519	26.82	0.9927	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			3.42370	2.919	26.82	0.0073	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			822.68770	842.744	17.79	0.7859	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			116.48770	102.844	17.79	0.2141	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			506.77890	519.868	16.65	0.6295	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			229.27890	208.568	16.65	0.3705	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			854.50090	873.884	17.75	0.7642	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			142.30090	127.784	17.75	0.2358	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			556.16480	570.226	16.65	0.6228	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			256.86480	237.026	16.65	0.3772	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,772.26900	3,804.847	24.03	0.9861	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			8.26900	6.947	24.03	0.0139	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			673.20290	689.466	16.91	0.6530	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			249.20290	231.566	16.91	0.3470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			238.76220	223.796	17.38	0.3067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			880.56220	899.496	17.38	0.6933	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			139.08310	128.929	18.60	0.1912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,340.88310	1,364.629	18.60	0.8088	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			241.09980	226.034	17.36	0.3093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,277.78220	4,310.915	22.73	0.9898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			148.66940	137.995	18.44	0.2030	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			963.16470	931.449	14.58	0.8123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			104.96470	107.150	14.58	0.1877	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			6.06540	5.290	22.73	0.0103	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,267.86540	4,300.990	22.73	0.9897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			5.98220	5.215	22.73	0.0102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			438.64960	415.932	15.94	0.5001	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			721.50630	692.384	15.03	0.6972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			203.30630	208.084	15.03	0.3028	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			6.14970	5.365	22.73	0.0105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,257.94970	4,291.065	22.73	0.9895	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,280.46940	1,303.696	18.44	0.7970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			200.40590	187.152	17.77	0.2640	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,397.79860	3,429.896	21.99	0.9743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			15.99860	14.196	21.99	0.0257	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			654.31260	669.604	16.67	0.6066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			322.51260	303.904	16.67	0.3934	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			450.44960	461.632	15.94	0.4999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			782.66030	800.128	17.08	0.6590	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			253.07600	237.450	17.24	0.3222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			834.87600	853.151	17.24	0.6778	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,010.37900	978.361	14.52	0.8300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			92.17900	94.061	14.52	0.1700	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			1,022.20590	1,042.852	17.77	0.7360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			110.66080	102.076	19.02	0.1559	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,349.56790	1,373.386	18.62	0.8105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			137.76790	127.686	18.62	0.1895	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			554.57620	567.964	16.33	0.5586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			372.77620	352.264	16.33	0.4414	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			270.86030	254.428	17.08	0.3410	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			116.43920	107.529	18.93	0.1631	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,952.05220	1,979.839	19.75	0.8967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			70.25220	64.139	19.75	0.1033	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			911.43460	930.763	17.46	0.7032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			229.63460	215.063	17.46	0.2968	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,542.46080	1,567.776	19.02	0.8441	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			456.29570	467.605	15.97	0.5034	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			601.67890	574.785	15.37	0.6225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			283.47890	290.485	15.37	0.3775	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,694.92070	1,721.261	19.29	0.8665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			93.12070	85.561	19.29	0.1335	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,498.23920	1,523.229	18.93	0.8369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			307.26340	289.273	16.79	0.3783	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,907.99170	2,939.126	21.31	0.9590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			26.19170	23.426	21.31	0.0410	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			787.38360	757.278	14.87	0.7335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			169.18360	172.978	14.87	0.2665	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			434.49570	411.905	15.97	0.4966	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			9.95910	8.776	22.66	0.0163	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			120.05280	110.944	18.89	0.1676	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,471.85280	1,496.644	18.89	0.8324	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,175.81410	1,142.993	14.31	0.8823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			57.61410	58.693	14.31	0.1177	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			689.06340	704.973	16.79	0.6217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			379.42840	388.922	15.71	0.4524	0.00	0	13,099

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,884.32280	4,917.859	22.73	0.9954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			2.52280	2.159	22.73	0.0046	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,237.74980	1,260.593	18.34	0.7882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			155.94980	144.893	18.34	0.2118	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,891.75910	3,924.476	22.66	0.9837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			9.68650	8.533	22.70	0.0159	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			152.99240	142.090	18.38	0.2082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,254.79240	1,277.790	18.38	0.7918	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,667.79400	1,693.963	19.25	0.8627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			95.99400	88.263	19.25	0.1373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			497.62840	473.222	15.71	0.5476	0.00	0	4,551
\$ / 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	16.40	Put			3,299.43120	3,331.368	21.85	0.9718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			17.63120	15.668	21.85	0.0282	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			338.49640	319.262	16.56	0.4090	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			620.29640	634.962	16.56	0.5910	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,921.48650	3,954.233	22.70	0.9841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			872.89980	891.734	17.36	0.6907	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			630.14450	602.663	15.29	0.6414	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			261.94450	268.363	15.29	0.3586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,693.80870	3,726.310	22.39	0.9805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			12.00870	10.610	22.39	0.0195	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986.881.80000	986,915.700	22.73	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			696.32360	711.917	16.77	0.6095	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			333.62360	315.317	16.77	0.3905	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,002.61500	4,035.254	22.10	0.9841	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			9.91500	8.654	22.10	0.0159	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			490.75090	502.705	16.07	0.5078	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			450.15090	428.205	16.07	0.4922	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,759.21330	1,784.151	19.13	0.8300	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			141.61330	132.451	19.13	0.1700	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			660.98840	635.770	15.61	0.5964	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			380.08840	388.970	15.61	0.4036	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			716.91750	731.754	16.68	0.5755	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			417.81750	398.554	16.68	0.4245	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,264.51520	4,296.327	21.66	0.9790	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			15.41520	13.127	21.66	0.0210	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,159.54860	1,179.783	17.87	0.7134	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			260.44860	246.583	17.87	0.2866	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,068.21750	1,087.145	17.53	0.6701	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			325.21750	309.845	17.53	0.3299	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			733.97010	747.437	16.55	0.5470	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			502.67010	481.837	16.55	0.4530	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,502.25610	4,530.614	22.31	0.9669	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			30.95610	25.014	22.31	0.0331	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,157.69150	1,176.368	17.57	0.6565	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	17.17	Put			3,925.36110	3,955.904	22.65	0.9310	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			66.16110	62.304	22.65	0.0690	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			287.91110	275.194	18.39	0.2711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,507.11110	1,528.794	18.39	0.7289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,586.22360	3,616.247	22.01	0.9196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			77.02360	72.647	22.01	0.0804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			364.42900	349.145	17.69	0.3326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,203.62900	1,222.745	17.69	0.6674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			611.13890	589.330	16.25	0.5048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			650.33890	662.930	16.25	0.4952	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			400.73070	384.324	17.41	0.3605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,089.93070	1,107.924	17.41	0.6395	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,886.48570	3,916.975	22.57	0.9299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			67.28570	63.375	22.57	0.0701	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			114.61330	108.560	20.52	0.1191	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,803.81330	2,832.160	20.52	0.8809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			599.30300	577.751	16.30	0.4973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			668.50300	681.351	16.30	0.5027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			293.23200	280.328	18.34	0.2755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,482.43200	1,503.928	18.34	0.7245	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,326.42850	3,355.980	21.52	0.9089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			87.22850	82.380	21.52	0.0911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,993.45960	4,024.096	22.77	0.9331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			64.25960	60.496	22.77	0.0669	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			62.22090	57.441	22.79	0.0640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,061.42090	4,091.041	22.79	0.9360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			683.08150	659.677	15.95	0.5481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			552.28150	563.277	15.95	0.4519	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			669.79440	646.622	16.00	0.5403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			568.99440	580.222	16.00	0.4597	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			62.69340	57.900	22.79	0.0644	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,051.89340	4,081.500	22.79	0.9356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,125.13800	1,095.019	14.80	0.7549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			214.33800	218.619	14.80	0.2451	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			591.54020	570.153	16.33	0.4924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			680.74020	693.753	16.33	0.5076	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			62.95030	58.363	22.79	0.0649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,042.15030	4,071.963	22.79	0.9351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			960.20080	932.799	15.08	0.6903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			299.40080	306.399	15.08	0.3097	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,997.70910	2,021.996	19.23	0.8044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			198.50910	188.396	19.23	0.1956	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,344.23220	2,370.338	19.78	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			155.03220	146.738	19.78	0.1568	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,262.26210	1,231.087	14.60	0.8005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			161.46210	164.687	14.60	0.1995	0.00	0	18,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,639.95890	1,607.388	14.57	0.8866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		79.15890	80.988	14.57	0.1134	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		424.52240	407.299	17.24	0.3782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		1,023.72240	1,040.899	17.24	0.6218	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,057.01270	1,027.516	14.90	0.7297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		246.21270	251.116	14.90	0.2703	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		710.39190	686.524	15.85	0.5638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		519.59190	530.123	15.85	0.4362	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		486.47350	467.570	16.87	0.4225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		875.67350	891.170	16.87	0.5775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,030.61000	3,059.527	20.95	0.8943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		101.41000	95.927	20.95	0.1057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,902.28620	1,925.999	19.08	0.7918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		213.08620	202.399	19.08	0.2082	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		743.39020	757.245	16.51	0.5317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		554.19020	533.645	16.51	0.4683	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,424.98130	1,392.831	14.39	0.8463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		114.18130	116.431	14.39	0.1537	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		661.07220	638.056	16.04	0.5352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		580.27220	591.656	16.04	0.4648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,006.43820	2,030.777	19.25	0.8056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		197.23820	187.177	19.25	0.1944	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		357.61300	342.548	17.74	0.3273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,226.81300	1,246.149	17.74	0.6727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,954.53660	3,985.120	22.70	0.9319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		65.33660	61.520	22.70	0.0681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		768.02340	743.231	15.66	0.5956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		457.22340	466.831	15.66	0.4044	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,783.37660	4,814.780	22.79	0.9624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		34.17660	31.180	22.79	0.0376	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		378.49150	362.768	17.57	0.3435	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		745.85580	759.576	16.51	0.5289	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		564.95580	544.076	16.51	0.4711	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,738.78010	4,770.097	22.80	0.9592	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		37.88010	34.597	22.80	0.0408	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		705.12030	718.328	16.32	0.5054	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		616.92030	595.328	16.32	0.4946	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,242.76390	1,261.163	17.47	0.6306	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		471.16390	454.063	17.47	0.3694	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,227.93710	1,246.146	17.43	0.6258	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		480.43710	463.146	17.43	0.3742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,000.95580	974.281	15.50	0.6271	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		502.55580	512.081	15.50	0.3729	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,252.84660	2,276.299	19.07	0.7704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		291.24660	278.498	19.07	0.2296	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,957.89750	1,979.668	18.64	0.7328	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	17.50	Put			4,132.95430	4,163.190	22.24	0.8928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			130.96020	124.638	22.24	0.1067	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,142.56020	4,172.438	22.24	0.8933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,123.34810	4,153.574	22.23	0.8924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			965.72350	939.564	15.61	0.6117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			537.32350	547.364	15.61	0.3883	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,794.56760	1,815.292	18.40	0.7087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			382.96760	367.492	18.40	0.2913	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			131.35430	125.390	22.24	0.1072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			346.29750	331.868	18.64	0.2672	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			823.61370	799.749	16.09	0.5454	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			705.21370	717.549	16.09	0.4546	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			659.77520	671.520	15.97	0.4378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			858.17520	833.720	15.97	0.5622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			131.74810	125.774	22.23	0.1076	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,856.04790	1,877.342	18.36	0.6954	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			429.94790	414.142	18.36	0.3046	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,534.88920	2,559.036	19.31	0.7788	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			298.78920	285.836	19.31	0.2212	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,388.23220	1,406.609	17.45	0.6069	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			594.73220	575.609	17.45	0.3931	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,314.69820	1,332.571	17.29	0.5900	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			629.39820	609.671	17.29	0.4100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			927.69400	902.741	16.35	0.5340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			883.19400	896.641	16.35	0.4660	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,194.84700	1,165.556	15.49	0.6418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			560.34700	569.456	15.49	0.3582	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,001.04130	3,025.952	19.75	0.7920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			305.54130	292.052	19.75	0.2080	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			208.28800	199.138	21.80	0.1421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,233.78800	4,263.038	21.80	0.8579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			209.33790	200.145	21.77	0.1428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,214.83790	4,244.045	21.77	0.8572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,709.51010	2,670.345	12.16	0.9651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			25.01010	24.245	12.16	0.0349	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			208.81330	199.641	21.78	0.1425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,224.31330	4,253.541	21.78	0.8575	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,548.26770	1,565.008	17.67	0.5865	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			731.76770	709.208	17.67	0.4135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			740.48690	717.601	17.95	0.4012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,722.68690	1,739.501	17.95	0.5988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			737.90740	715.066	17.96	0.4000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,730.10740	1,746.966	17.96	0.6000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			743.07730	720.146	17.94	0.4024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,715.27730	1,732.046	17.94	0.5976	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,717.81050	1,733.178	17.93	0.5732	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			856.71050	831.478	17.93	0.4268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			859.42200	833.856	18.15	0.4156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,874.72200	1,890.156	18.15	0.5844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			856.78160	831.256	18.16	0.4145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,882.08160	1,897.556	18.16	0.5855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			862.07230	836.465	18.14	0.4166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,867.37230	1,882.765	18.14	0.5834	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,879.54890	1,893.571	18.12	0.5628	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			973.84890	946.071	18.12	0.4372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			977.22090	949.105	18.30	0.4273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,032.82090	2,047.005	18.30	0.5727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			974.53990	946.468	18.31	0.4263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,040.13990	2,054.368	18.31	0.5737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			979.90350	951.751	18.29	0.4282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,025.50350	2,039.650	18.29	0.5718	0.00	0	0
<b>Total \$ / R Option</b>												<b>41,364.72</b>	<b>450</b>	<b>1,881,326</b>
<b>Total \$ / R</b>												<b>4,567,764,111.02</b>	<b>352,328</b>	<b>3,274,064</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.88640		12.91960			0.0000	77,318.40	6	362
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.08430		13.11820			0.0000	130,843.00	10	355
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.27640		13.31080			0.0000	0.00	0	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.46220		13.49840			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.64610		13.68450			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>208,161.40</b>	<b>16</b>	<b>954</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			0.00540	18.572	45.01	0.0007	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			346,040.00540	349,378.572	45.01	0.9993	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			0.00480	18.789	45.15	0.0007	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			347,040.00480	350,378.789	45.15	0.9993	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			0.00600	18.356	44.86	0.0007	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			345,040.00600	348,378.356	44.86	0.9993	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			6,050.85980	5,505.841	20.00	0.0900	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			209,230.85980	212,075.841	20.00	0.9100	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,991.22050	5,450.378	20.02	0.0892	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			210,171.22050	213,020.378	20.02	0.9108	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			6,111.13140	5,561.905	19.98	0.0908	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			208,291.13140	211,131.905	19.98	0.9092	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			47,091.26010	45,240.734	16.95	0.4116	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			91,011.26010	92,600.734	16.95	0.5884	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			46,786.00040	44,943.978	16.97	0.4094	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			91,706.00040	93,303.978	16.97	0.5906	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			47,398.21270	45,539.916	16.94	0.4137	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			90,318.21270	91,899.916	16.94	0.5863	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			69,129.46080	66,961.007	16.60	0.4774	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			91,289.46080	92,741.007	16.60	0.5226	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	19/03/2018	Foreign Exchange Option	13.73	Call		68,774.71430	66,612.681	16.62	0.4755		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		91,934.71430	93,392.681	16.62	0.5245		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		69,486.60250	67,311.717	16.59	0.4793		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		90,646.60250	92,091.717	16.59	0.5207		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		81,901.50570	79,539.930	16.73	0.4853		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		106,451.50570	107,929.930	16.73	0.5147		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		81,551.07040	79,194.585	16.74	0.4837		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		107,101.07040	108,584.585	16.74	0.5163		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		82,254.13580	79,886.359	16.72	0.4869		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		105,804.13580	107,276.359	16.72	0.5131		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>208,161.40</b>	<b>16</b>	<b>954</b>
£ / R	On	19/06/2017	Foreign Exchange Future		16.41430	16.73240			0.0000		80,791,184.60	4,922	50,373
£ / R	On	30/06/2017	Foreign Exchange Future		16.45200	16.77160			0.0000		0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future		16.71420	17.03800			0.0000		121,562,376.60	7,273	5,989
£ / R	On	18/12/2017	Foreign Exchange Future		17.00980	17.33810			0.0000		816,470.40	48	4,142
£ / R	On	19/03/2018	Foreign Exchange Future		17.30220	17.63630			0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future		17.59370	17.93320			0.0000		0.00	0	3,414
<b>Total £ / R Future</b>											<b>203,170,031.60</b>	<b>12,243</b>	<b>63,923</b>
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.01110	0.005	54.89	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		7,297.61110	7,615.705	54.89	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.01090	0.005	54.89	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		7,307.61090	7,625.705	54.89	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.01130	0.005	54.89	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		7,287.61130	7,605.705	54.89	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put		119.55420	231.590	17.08	0.5675	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call		351.95420	145.890	17.08	0.4325	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		790.84610	1,096.200	22.30	0.9570	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		23.24610	10.500	22.30	0.0430	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		2,268.60320	2,586.020	29.39	0.9986	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		1.00320	0.320	29.39	0.0014	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put		325.43370	516.069	16.52	0.7252	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call		237.03370	108.069	16.52	0.2748	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		407.20170	545.879	15.78	0.4794	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		745.20170	560.079	15.78	0.5206	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		1,070.49380	1,305.558	17.03	0.7446	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		308.49380	219.758	17.03	0.2554	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		260.90540	184.192	17.27	0.2206	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		1,222.90540	1,469.992	17.27	0.7794	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		258.72750	182.565	17.29	0.2190	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		1,230.72750	1,478.365	17.29	0.7810	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		263.10370	185.829	17.26	0.2222	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		1,215.10370	1,461.629	17.26	0.7778	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			7.31810	3.090	19.90	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,809.21810	8,133.290	19.90	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			7.26100	3.063	19.90	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,819.16100	8,143.263	19.90	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			7.20430	3.036	19.90	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,829.10430	8,153.236	19.90	0.9959	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,150.28980	966.660	15.35	0.5392	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			743.98980	894.460	15.35	0.4608	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,160.40780	975.670	15.33	0.5426	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			734.10780	883.470	15.33	0.4574	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,155.33680	971.153	15.34	0.5409	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			739.03680	888.953	15.34	0.4591	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,120.49390	954.172	15.43	0.4857	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,097.29390	1,270.472	15.43	0.5143	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,129.04590	961.654	15.42	0.4884	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,085.84590	1,257.954	15.42	0.5116	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,124.76260	957.906	15.42	0.4870	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,091.56260	1,264.206	15.42	0.5130	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,300</b>
<b>Total £ / R</b>												<b>203,170,031.60</b>	<b>12,243</b>	<b>67,223</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11645		0.11728			0.0000	0.00	0	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11873		0.11957			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12102		0.12187			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12332		0.12420			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,052</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.00770	0.001	33.90	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,272.20770	3,354.700	33.90	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00010	0.000	33.90	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,272.20010	4,354.700	33.90	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	33.90	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,272.20000	5,354.700	33.90	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			4.66060	3.120	22.55	0.0070	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,047.76060	4,130.220	22.55	0.9930	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.96480	0.585	22.55	0.0015	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,044.06480	5,127.685	22.55	0.9985	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			19.78120	14.497	22.55	0.0280	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,062.88120	3,141.597	22.55	0.9720	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			749.71270	698.823	18.56	0.5517	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			562.91270	597.123	18.56	0.4483	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			399.44350	365.414	20.08	0.3376	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,212.64350	1,263.714	20.08	0.6624	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,344.69550	1,271.247	16.63	0.8029	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			157.89550	169.547	16.63	0.1971	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	0.12	Call			1,027.60690	970.143	18.58	0.5982	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			607.90690	637.843	18.58	0.4018	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			635.93330	592.359	19.95	0.4160	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,216.23330	1,260.059	19.95	0.5840	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,620.93080	1,543.853	16.62	0.8035	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			201.23080	211.553	16.62	0.1965	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,052</b>
€ / R	On	19/06/2017	Foreign Exchange Future			14.41490		14.50310			0.0000	37,161,612.20	2,578	64,856
€ / R	On	30/06/2017	Foreign Exchange Future			14.45140		14.54050			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.70800		14.79760			0.0000	441,240.00	30	7,523
€ / R	On	18/12/2017	Foreign Exchange Future			14.99950		15.09050			0.0000	299,990.00	20	38,003
€ / R	On	19/03/2018	Foreign Exchange Future			15.29130		15.38430			0.0000	0.00	0	4,152
<b>Total € / R Future</b>												<b>37,902,842.20</b>	<b>2,628</b>	<b>114,538</b>
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.20650	0.152	51.67	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,687.10650	4,775.252	51.67	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.20190	0.148	51.67	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			32.77270	37.931	14.96	0.1906	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,697.10190	4,785.248	51.67	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.21130	0.156	51.67	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,677.11130	4,765.256	51.67	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,757.50270	1,845.337	24.28	0.9985	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.60270	0.237	24.28	0.0015	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			425.87270	342.831	14.96	0.8094	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			359.44440	412.340	15.51	0.7148	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			129.94440	93.740	15.51	0.2852	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,683.39440	4,770.867	23.68	0.9857	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			10.87090	8.764	23.68	0.0141	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,693.27090	4,780.764	23.68	0.9859	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			11.11920	8.971	23.68	0.0144	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,673.51920	4,760.971	23.68	0.9856	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			10.99440	8.867	23.68	0.0143	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			112.02710	101.092	19.37	0.1061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,071.52710	3,151.592	19.37	0.8939	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,199.96650	1,128.087	14.13	0.7370	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			239.46650	258.587	14.13	0.2630	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			111.39140	100.526	19.38	0.1055	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,080.89140	3,161.026	19.38	0.8945	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			12.19390	9.778	21.24	0.0128	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,331.69390	6,420.278	21.24	0.9872	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,292.81050	1,218.111	14.03	0.7669	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			202.31050	218.611	14.03	0.2331	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			110.75990	99.963	19.39	0.1050	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,090.25990	3,170.463	19.39	0.8950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,602.00490	1,668.577	17.31	0.7400	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			302.50490	278.077	17.31	0.2600	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,718.07140	1,785.971	17.52	0.7584	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			278.57140	255.471	17.52	0.2416	0.00	0	66,500
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			547.83090	583.552	14.75	0.3877	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,066.96530	1,009.869	14.76	0.6102	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			552.66530	588.569	14.76	0.3898	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,077.31380	1,019.852	14.73	0.6143	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			543.01380	578.552	14.73	0.3857	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			977.82040	923.967	14.98	0.5740	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			643.52040	682.667	14.98	0.4260	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,072.13090	1,014.852	14.75	0.6123	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>174,648</b>
<b>Total € / R</b>												<b>37,902,842.20</b>	<b>2,628</b>	<b>289,186</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.70280		9.73610			0.0000	0.00	0	23,045
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.83950		9.87350			0.0000	0.00	0	2,259
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.97350		10.00730			0.0000	0.00	0	1,153
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.10390		10.13900			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.23340		10.27000			0.0000	0.00	0	2,041
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,498</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,323.97800	2,357.306	40.28	0.9994	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.08080	0.109	40.52	0.0006	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,333.98080	2,367.310	40.52	0.9994	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.07530	0.102	40.04	0.0006	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,313.97530	2,347.302	40.04	0.9994	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.07800	0.106	40.28	0.0006	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			9.43850	8.316	19.74	0.0226	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,315.93850	2,348.816	19.74	0.9774	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			9.42390	8.293	19.80	0.0225	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,325.92390	2,358.793	19.80	0.9775	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			9.45350	8.340	19.69	0.0227	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,305.95350	2,338.840	19.69	0.9773	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			49.57710	45.329	16.84	0.0852	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,922.27710	1,951.829	16.84	0.9148	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			50.67660	46.355	16.81	0.0869	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,903.37660	1,932.855	16.81	0.9131	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			50.12360	45.838	16.82	0.0860	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,912.82360	1,942.338	16.82	0.9140	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			395.50190	410.868	12.92	0.4447	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			534.33860	514.393	12.90	0.5622	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			385.33860	400.493	12.90	0.4378	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			529.40040	509.562	12.91	0.5587	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	19/03/2018	Foreign Exchange Option	10.00	Put			390.40040	405.662	12.91	0.4413	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			524.50190	504.768	12.92	0.5553	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			438.59880	423.545	13.16	0.4469	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			678.59880	700.145	13.16	0.5531	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			445.61420	430.381	13.13	0.4523	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			665.61420	686.981	13.13	0.5477	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			442.09290	426.950	13.15	0.4496	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			672.09290	693.550	13.15	0.5504	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>28,498</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.59410		9.57000			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.75900		9.73480			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.91970		9.89500			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.07640		10.05210			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,997</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.07080	0.059	36.06	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,170.07080	2,145.959	36.06	0.9996	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.07320	0.061	36.31	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,180.07320	2,155.961	36.31	0.9996	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.06850	0.056	35.81	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,160.06850	2,135.956	35.81	0.9996	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			20.92040	20.373	17.01	0.0566	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,576.12040	1,551.373	17.01	0.9434	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			20.54670	19.993	17.02	0.0556	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,585.74670	1,560.993	17.02	0.9444	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			21.30100	20.760	16.99	0.0576	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,566.50100	1,541.760	16.99	0.9424	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			199.57750	202.367	15.06	0.3083	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			844.57750	822.667	15.06	0.6917	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			197.44600	200.194	15.08	0.3056	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			852.44600	830.494	15.08	0.6944	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			201.73530	204.568	15.04	0.3111	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			836.73530	814.868	15.04	0.6889	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			482.46330	489.817	13.76	0.5262	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			500.36330	483.417	13.76	0.4738	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			478.35400	485.613	13.78	0.5230	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			506.25400	489.213	13.78	0.4770	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			486.60530	494.055	13.74	0.5295	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			494.50530	477.655	13.74	0.4705	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>6,997</b>

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	19/06/2017	Foreign Exchange Future			13.28680		13.36290			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.57000		13.64800			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.85460		13.93440			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.14150		14.22330			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,856</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.33940	0.086	32.30	0.0005	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,517.43940	2,593.286	32.30	0.9995	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.33480	0.085	32.36	0.0005	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,527.43480	2,603.285	32.36	0.9995	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.34410	0.088	32.24	0.0005	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,507.44410	2,583.288	32.24	0.9995	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			81.41870	69.063	18.81	0.1108	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,823.41870	1,889.063	18.81	0.8892	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			80.49000	68.241	18.82	0.1097	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,832.49000	1,898.241	18.82	0.8903	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			82.35750	69.896	18.81	0.1119	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,814.35750	1,879.896	18.81	0.8881	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			603.88320	566.276	16.13	0.4804	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			699.48320	741.676	16.13	0.5196	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			600.08000	562.664	16.15	0.4781	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			705.68000	748.064	16.15	0.5219	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			607.70660	569.916	16.11	0.4828	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			693.30660	735.316	16.11	0.5172	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			824.57490	782.484	15.85	0.5261	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			751.27490	790.984	15.85	0.4739	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			820.37710	778.523	15.86	0.5241	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			757.07710	797.023	15.86	0.4759	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			828.79370	786.535	15.83	0.5281	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			745.49370	785.035	15.83	0.4719	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,856</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			1.89770		1.90420			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91250		1.91910			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92840		1.93510			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.94260		1.95020			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,558.18480	3,623.078	30.69	0.9997	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.25330	0.115	30.07	0.0005	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,358.25330	3,423.115	30.07	0.9995	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.21590	0.095	30.38	0.0004	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,458.21590	3,523.095	30.38	0.9996	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	19/06/2017	Foreign Exchange Option	2.26	Call			0.18480	0.078	30.69	0.0003	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			96.29100	87.772	17.37	0.1084	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,405.29100	2,462.772	17.37	0.8916	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			87.59860	79.862	17.42	0.0999	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,496.59860	2,554.862	17.42	0.9001	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			105.76870	96.407	17.32	0.1174	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,314.76870	2,371.407	17.32	0.8826	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			878.19240	908.355	15.18	0.4998	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			786.63040	752.165	15.26	0.4819	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			935.63040	968.165	15.26	0.5181	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			747.57620	713.783	15.34	0.4640	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			996.57620	1,029.783	15.34	0.5360	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			829.19240	792.355	15.18	0.5002	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,178.61780	1,130.277	14.95	0.5615	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			876.61780	904.277	14.95	0.4385	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,130.54140	1,083.562	15.00	0.5459	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			928.54140	957.562	15.00	0.4541	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,084.05230	1,038.435	15.05	0.5304	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			982.05230	1,012.435	15.05	0.4696	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.94600		1.95720			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.98620		1.99750			0.0000	297,930.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.02650		2.03800			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>297,930.00</b>	<b>150</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			2.63750	1.719	27.17	0.0062	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,230.63750	2,341.720	27.17	0.9938	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			3.99130	2.658	26.56	0.0094	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,031.99130	2,142.658	26.56	0.9906	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			3.24170	2.136	26.87	0.0076	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,131.24170	2,242.136	26.87	0.9924	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			802.84800	728.679	14.21	0.5851	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			427.84800	466.679	14.21	0.4149	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			749.38960	678.536	14.31	0.5582	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			474.38960	516.536	14.31	0.4418	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			859.08220	781.641	14.12	0.6121	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			384.08220	419.641	14.12	0.3879	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			722.30920	767.109	14.51	0.4482	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			954.66060	887.307	14.60	0.5332	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			774.66060	822.307	14.60	0.4668	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,051.90960	978.862	14.42	0.5707	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			671.90960	713.862	14.42	0.4293	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,002.30920	932.109	14.51	0.5518	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
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>297,930.00</b>	<b>150</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.65280		1.65720			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68180		1.68650			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70950		1.71450			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73570		1.74090			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.18820	0.093	31.50	0.0004	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,128.18820	3,172.093	31.50	0.9996	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.16150	0.077	31.94	0.0003	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,228.16150	3,272.077	31.94	0.9997	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.22040	0.111	31.07	0.0005	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,028.22040	3,072.111	31.07	0.9995	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			79.66670	72.481	20.26	0.0909	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,714.66670	2,754.481	20.26	0.9091	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			74.11440	67.292	20.40	0.0849	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,809.11440	2,849.292	20.40	0.9151	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			85.68330	78.109	20.11	0.0973	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,620.68330	2,660.109	20.11	0.9027	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			607.58340	581.480	16.90	0.4120	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,162.58340	1,186.480	16.90	0.5880	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			577.91550	552.669	17.04	0.3954	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,232.91550	1,257.669	17.04	0.6046	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			638.86540	611.881	16.75	0.4290	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,093.86540	1,116.881	16.75	0.5710	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			924.40480	942.711	15.96	0.4627	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			992.79890	959.930	16.09	0.5213	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			983.79890	1,002.930	16.09	0.4787	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			953.83670	921.785	16.21	0.5055	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,044.83670	1,064.785	16.21	0.4945	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,033.40480	999.711	15.96	0.5373	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.12460		0.12500			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12440		0.12480			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12380		0.12450			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12400		0.12430			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12280		0.12310			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	19/06/2017	Foreign Exchange Future			1.51760		1.52400			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.54350		1.54990			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56890		1.57550			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.59390		1.60070			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.27630		9.32200			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.40290		9.44870			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.52560		9.57120			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.64300		9.68940			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.05070	0.031	28.85	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,628.05070	1,673.731	28.85	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.04850	0.030	28.92	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,638.04850	1,683.730	28.92	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.05290	0.033	28.79	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,618.05290	1,663.733	28.79	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,174.56910	1,214.511	16.82	0.9013	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			42.46710	36.722	16.84	0.0971	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,183.76710	1,223.822	16.84	0.9029	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			44.08560	38.112	16.80	0.1004	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,165.38560	1,205.212	16.80	0.8996	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			43.26910	37.411	16.82	0.0987	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			390.61310	372.089	17.80	0.4382	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			619.41310	646.489	17.80	0.5618	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			390.15820	371.374	17.92	0.4359	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			628.95820	655.774	17.92	0.5641	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			389.72480	370.682	18.03	0.4335	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			638.52480	665.082	18.03	0.5665	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			744.47830	683.253	17.36	0.5827	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			505.07830	490.253	17.36	0.4173	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			733.51210	672.392	17.19	0.5801	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			504.11210	489.392	17.19	0.4199	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			755.45400	694.123	17.53	0.5851	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			506.05400	491.123	17.53	0.4149	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26120		1.26700			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27490		1.28230			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28720		1.29670			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30670		1.31350			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			1,130.00000	1,188.000		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			1,230.00000	1,288.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,330.00000	1,388.000		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			877.00000	951.000		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			977.00000	1,051.000		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			777.00000	851.000		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			33.00000	128.000		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			133.00000	228.000		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			233.00000	328.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			35.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	33.000		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			65.00000	133.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			135.00000	67.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27380		1.29510			0.0000	5,263,341.60	4,132	4,326
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.27740		1.29880			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28120		1.30260			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28520		1.30650			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>5,263,341.60</b>	<b>4,132</b>	<b>4,326</b>
<b>Total QUANTO £ / \$</b>												<b>5,263,341.60</b>	<b>4,132</b>	<b>4,326</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11860		1.12260			0.0000	0.00	0	127
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12410		1.12800			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12980		1.13370			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13590		1.13970			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
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>127</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>127</b>
RAIN	On	19/06/2017	Foreign Exchange Future			22,178.45000		22,309.14000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,533.59000		22,666.50000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Future			9.30970		9.34780			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.46220		9.50140			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.45370	0.288	26.04	0.0024	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,172.65370	1,210.588	26.04	0.9976	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.43240	0.274	26.10	0.0023	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,182.63240	1,220.574	26.10	0.9977	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.47610	0.302	25.98	0.0026	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,162.67610	1,200.602	25.98	0.9974	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			232.74250	213.362	14.46	0.4234	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			361.34250	381.162	14.46	0.5766	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			229.10820	209.924	14.48	0.4183	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			367.70820	387.724	14.48	0.5817	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			225.52240	206.537	14.51	0.4132	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			374.12240	394.337	14.51	0.5868	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Future			3.64190		3.64720			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.60570		3.60910			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.54070		3.54560			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.02900	0.030	29.58	0.0006	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			622.82900	628.130	29.58	0.9994	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.02610	0.027	29.77	0.0006	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			632.82610	638.127	29.77	0.9994	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.03220	0.033	29.40	0.0007	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			612.83220	618.133	29.40	0.9993	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			140.87740	136.897	14.22	0.5970	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			81.77740	81.197	14.22	0.4030	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			135.00790	131.071	14.19	0.5825	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			85.90790	85.371	14.19	0.4175	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	18/09/2017	Foreign Exchange Option	3.54	Call			146.88690	142.868	14.25	0.6113	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			77.78690	77.168	14.25	0.3887	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			194.28080	191.091	14.57	0.5437	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			168.68080	170.391	14.57	0.4563	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			189.24140	186.088	14.56	0.5349	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			173.64140	175.388	14.56	0.4651	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			199.40640	196.183	14.58	0.5525	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			163.80640	165.483	14.58	0.4475	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.39310		1.39170			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36960		1.36450			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34560		1.33830			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32380		1.31390			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>4 814 565 053.10</b>	<b>371,047</b>	<b>1,623,546</b>
<b>Total Options</b>												<b>41 364.72</b>	<b>450</b>	<b>2,059,274</b>
<b>Grand Total:</b>												<b>4,814,606,417.82</b>	<b>371,497</b>	<b>3,682,820</b>