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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/06/2017 Foreign Exchange Future			12.83050		12.87650			0.0000	5,773,725.00	450	0
\$ / R On 15/06/2017 Foreign Exchange Future			12.79480		12.87850			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.80280		12.88640			0.0000	8,337,055,332.00	651,190	812,200
\$ / R On 23/06/2017 Foreign Exchange Future			12.81100		12.90010			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			12.82250		12.90650			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.82700		12.91110			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.83850		12.92260			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.84310		12.92720			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.84990		12.93410			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.85450		12.93880			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.85910		12.94320			0.0000	0.00	0	3,214
\$ / R On 17/07/2017 Foreign Exchange Future			12.86550		12.94970			0.0000	0.00	0	1,272
\$ / R On 19/07/2017 Foreign Exchange Future			12.86980		12.95410			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.87410		12.95840			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.88270		12.96710			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.88700		12.97140			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.89560		12.98010			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.90420		12.98870			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.91920		13.00390			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.93190		13.01680			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			12.95710		13.04210			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			12.99900		13.08430			0.0000	7,870,933,497.00	605,503	834,938
\$ / R	On	27/09/2017	Foreign Exchange Future			13.01790		13.10340			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.02000		13.10550			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.07250		13.15830			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.08090		13.16680			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.11660		13.20270			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.14810		13.23440			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.18990		13.27640			0.0000	135,341,563.90	10,261	91,255
\$ / R	On	22/12/2017	Foreign Exchange Future			13.19800		13.28450			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.22030		13.30700			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.30550		13.39290			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.30950		13.39700			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.37430		13.46220			0.0000	6,687,150.00	500	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.44870		13.53680			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.48080		13.56900			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.48880		13.57710			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.55740		13.64610			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.67420		13.76420			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.74710		13.83810			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.86600		13.95830			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.93060		14.02370			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.05780		14.15250			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.12660		14.22210			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>16,355,791,267.90</b>	<b>1,267,904</b>	<b>1,774,869</b>
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			332.71350	369.500	20.29	1.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			9.21350	0.000	20.29	0.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			27.56780	0.000	20.29	0.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			151.06780	169.500	20.29	1.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			52.05500	0.000	20.29	0.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			75.55500	69.500	20.29	1.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			176.50340	199.500	20.29	1.0000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			23.00340	0.000	20.29	0.0000	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Put			293.63430	351.010	23.83	0.8822	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Call			42.13430	15.810	23.83	0.1178	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.00560	0.010	63.21	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			91.92160	52.370	17.88	0.2726	0.00	0	1,528
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			205.52160	249.570	17.88	0.7274	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.00750	0.013	63.21	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,163.60750	5,247.213	63.21	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,763.60120	5,847.203	63.21	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,893.68290	2,977.271	44.22	0.9996	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,823.60000	6,907.200	63.21	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00000	0.000	63.21	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,843.87190	3,927.600	63.21	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.27190	0.400	63.21	0.0013	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,263.60560	5,347.210	63.21	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,623.65250	2,707.228	38.33	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			0.21340	0.052	32.02	0.0004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,003.81340	2,087.252	32.02	0.9996	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			0.05170	0.027	38.12	0.0002	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,613.65170	2,697.227	38.12	0.9998	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.08290	0.071	44.22	0.0004	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.05350	0.029	38.55	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,633.65350	2,717.229	38.55	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.05450	0.030	38.77	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,643.65450	2,727.230	38.77	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			0.05250	0.028	38.33	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.12630	0.027	33.31	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,613.63650	4,697.258	63.21	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.03650	0.058	63.21	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			397.39360	463.808	19.37	0.8973	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			595.28920	514.022	19.89	0.9290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			8.88920	11.222	19.89	0.0710	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			531.02720	605.272	20.27	0.9463	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			17.42720	8.072	20.27	0.0537	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,213.72630	2,297.227	33.31	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			2.24290	0.964	26.56	0.0064	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			27.21950	13.078	19.67	0.0830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			440.81950	510.278	19.67	0.9170	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,113.60040	6,197.201	63.21	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00040	0.001	63.21	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			33.79360	16.608	19.37	0.1027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			0.87150	0.505	22.80	0.0040	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,863.90940	1,947.281	31.16	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.30940	0.081	31.16	0.0006	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,514.44680	1,597.470	29.01	0.9982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			0.84680	0.270	29.01	0.0018	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,155.84290	1,238.164	26.56	0.9936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			62.70050	33.470	18.48	0.1883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			414.60960	482.297	19.49	0.9056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			31.00960	15.097	19.49	0.0944	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			38.38840	19.147	19.19	0.1164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			371.98840	436.347	19.19	0.8836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,107.27150	1,023.305	22.80	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			3.40320	3.711	21.11	0.0259	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			212.37130	142.227	16.94	0.5614	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			85.97130	99.427	16.94	0.4386	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			412.86940	333.835	18.61	0.8269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			26.46940	31.035	18.61	0.1731	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			276.30050	330.670	18.48	0.8117	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			22.81850	10.789	19.91	0.0699	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			888.60540	804.829	21.64	0.9852	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			2.20540	2.029	21.64	0.0148	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,364.94800	1,447.668	28.09	0.9969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			1.34800	0.468	28.09	0.0031	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			789.80320	706.511	21.11	0.9741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			20.87150	9.796	20.03	0.0640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			643.00340	561.395	20.21	0.9442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			6.60340	8.595	20.21	0.0558	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			156.06270	190.972	17.40	0.6429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			122.46270	73.772	17.40	0.3571	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			476.41850	547.989	19.91	0.9301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			13.86310	6.333	20.57	0.0430	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			55.63230	29.163	18.66	0.1676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			299.23230	356.363	18.66	0.8324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			502.04590	421.666	19.25	0.8874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			15.64590	18.866	19.25	0.1126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			494.47150	566.996	20.03	0.9360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			144.79690	177.367	17.28	0.6195	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			917.71460	999.106	24.12	0.9871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			4.11460	1.906	24.12	0.0129	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			54.00730	62.335	17.64	0.3073	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			290.40730	215.135	17.64	0.6927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			577.46310	653.533	20.57	0.9570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.16140	0.037	32.69	0.0003	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			186.97870	119.390	16.68	0.5084	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			100.57870	116.590	16.68	0.4916	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			49.25850	25.376	18.84	0.1487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			322.85850	382.576	18.84	0.8513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			131.19690	80.167	17.28	0.3805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.11210	0.024	33.61	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			624.58980	702.451	21.08	0.9642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			10.98980	5.251	21.08	0.0358	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			819.06680	899.818	23.11	0.9822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			5.46680	2.618	23.11	0.0178	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,113.76140	2,197.237	32.69	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			70.02020	80.826	17.26	0.3759	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			1.83260	0.737	27.36	0.0049	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,245.43260	1,327.937	27.36	0.9951	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			521.83530	595.672	20.21	0.9439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			18.23530	8.472	20.21	0.0561	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,263.71210	2,347.224	33.61	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.06380	0.017	35.93	0.0001	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			2.46430	1.072	26.15	0.0071	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,116.06430	1,198.272	26.15	0.9929	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			809.23010	889.905	23.01	0.9816	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			5.63010	2.705	23.01	0.0184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			246.42020	173.625	17.26	0.6241	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.11460	0.131	49.02	0.0006	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1.04950	0.348	28.58	0.0023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,444.64950	1,527.548	28.58	0.9977	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,374.90610	1,457.651	28.15	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			1.30610	0.451	28.15	0.0030	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,513.66380	2,597.217	35.93	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			987.01070	1,068.745	24.83	0.9896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,973.69370	3,057.290	45.97	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.09370	0.090	45.97	0.0004	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,313.74930	3,397.410	53.39	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.14930	0.209	53.39	0.0008	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,113.71460	3,197.331	49.02	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			947.39250	1,028.940	24.43	0.9882	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1.64720	0.609	27.66	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,295.24720	1,377.809	27.66	0.9960	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,963.69230	3,047.288	45.75	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.09230	0.088	45.75	0.0004	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			3.41070	1.545	24.83	0.0104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,225.51460	1,307.996	27.23	0.9948	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,373.76090	3,457.438	54.69	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.16090	0.238	54.69	0.0009	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,614.22800	1,697.389	29.63	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			0.62800	0.189	29.63	0.0013	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			3.79250	1.740	24.43	0.0118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00120	0.003	63.21	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1.43630	0.504	27.97	0.0034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,345.03630	1,427.704	27.97	0.9966	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,213.73120	3,297.367	51.20	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.13120	0.167	51.20	0.0007	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1.91460	0.796	27.23	0.0052	0.00	0	0
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			0.00000	96.463	16.44	0.3748	1,929,252.00	20,000	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			0.00000	207.463	16.44	0.6252	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,333.89060	3,417.651	34.56	0.9994	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.39060	0.151	34.56	0.0006	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			630.48550	698.681	18.37	0.9066	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			36.98550	21.181	18.37	0.0934	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			814.77180	888.386	19.32	0.9349	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			25.87180	15.386	19.32	0.0651	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,092.49100	1,172.514	19.81	0.9570	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			15.09100	11.013	19.81	0.0430	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			682.93050	748.512	18.28	0.8635	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			60.13050	41.612	18.28	0.1365	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,156.69520	1,232.574	19.08	0.9545	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			20.79520	12.474	19.08	0.0455	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,041.35890	5,125.604	33.91	0.9997	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			0.15890	0.104	33.91	0.0003	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			32.23580	22.007	19.14	0.0717	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,043.43580	1,117.507	19.14	0.9283	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			0.00000	341.071	15.37	0.6502	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			0.00000	136.571	15.37	0.3498	27,314.24	200	200
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			373.36720	422.139	16.78	0.6591	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			176.56720	141.239	16.78	0.3409	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			835.62870	903.313	18.37	0.8648	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			65.32870	48.813	18.37	0.1352	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			249.74760	286.554	15.92	0.5205	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			283.84760	236.354	15.92	0.4795	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,618.16760	1,697.644	20.44	0.9647	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			16.56760	11.744	20.44	0.0353	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			201.12580	165.906	16.69	0.3461	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			434.02580	483.206	16.69	0.6539	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,365.40780	1,441.269	19.64	0.9351	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			32.50780	23.969	19.64	0.0649	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			660.46950	719.820	17.62	0.7643	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			131.86950	106.820	17.62	0.2357	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,561.51910	3,645.458	27.83	0.9938	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			2.91910	2.458	27.83	0.0062	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			842.74360	906.950	18.06	0.8169	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			102.84360	82.550	18.06	0.1831	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			519.86770	571.282	16.93	0.6686	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			208.56770	175.482	16.93	0.3314	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			873.88400	936.422	17.96	0.7937	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			127.78400	105.622	17.96	0.2063	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			570.22640	620.567	16.83	0.6587	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			237.02640	202.467	16.83	0.3413	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			689.46570	741.422	17.00	0.6854	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			231.56570	198.522	17.00	0.3146	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,804.84680	3,889.162	24.71	0.9874	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			6.94680	6.262	24.71	0.0126	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			223.79590	193.204	17.40	0.2790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			899.49590	954.204	17.40	0.7210	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			128.92940	109.031	18.63	0.1699	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,364.62940	1,430.031	18.63	0.8301	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			226.03440	195.210	17.38	0.2814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,310.91540	4,395.165	22.92	0.9916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			137.99550	117.164	18.48	0.1810	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			931.44950	858.385	14.56	0.7921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			107.14950	119.385	14.56	0.2079	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			5.28950	4.226	22.92	0.0085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,300.98950	4,385.226	22.92	0.9915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			5.21540	4.165	22.92	0.0084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			415.93160	368.844	15.97	0.4682	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		692.38360	628.980	15.05	0.6696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		208.08360	229.980	15.05	0.3304	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		5.36460	4.288	22.92	0.0086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,291.06460	4,375.288	22.92	0.9914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,303.69550	1,368.164	18.48	0.8190	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		187.15230	160.530	17.80	0.2383	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,429.89560	3,512.855	22.24	0.9779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		14.19560	11.855	22.24	0.0221	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		669.60420	716.871	16.70	0.6372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		303.90420	265.871	16.70	0.3628	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		461.63160	499.844	15.97	0.5318	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		800.12810	851.961	17.11	0.6880	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		237.45050	205.560	17.27	0.2938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		853.15050	906.560	17.27	0.7062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		978.36140	903.929	14.49	0.8112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		94.06140	104.929	14.49	0.1888	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,042.85230	1,101.530	17.80	0.7617	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		102.07590	84.865	19.00	0.1366	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,373.38600	1,438.848	18.64	0.8317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		127.68600	107.848	18.64	0.1683	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		567.96440	611.122	16.36	0.5901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		352.26440	310.122	16.36	0.4099	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		254.42810	220.961	17.11	0.3120	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		107.52870	89.608	18.92	0.1433	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,979.83900	2,053.234	19.73	0.9114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		64.13900	52.234	19.73	0.0886	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		930.76280	986.392	17.49	0.7306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		215.06280	185.392	17.49	0.2694	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,567.77590	1,635.865	19.00	0.8634	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		467.60540	506.118	15.99	0.5354	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		574.78520	516.689	15.36	0.5924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		290.48520	317.690	15.36	0.4076	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,721.26100	1,791.576	19.27	0.8839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		85.56100	70.576	19.27	0.1161	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,523.22870	1,590.608	18.92	0.8567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		289.27250	252.551	16.81	0.3481	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,939.12600	3,019.853	21.39	0.9655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		23.42600	18.853	21.39	0.0345	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		757.27780	691.333	14.89	0.7074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		172.97780	192.333	14.89	0.2926	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		411.90540	365.118	15.99	0.4646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		8.77610	7.270	22.92	0.0139	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		110.94360	92.583	18.87	0.1474	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,496.64360	1,563.583	18.87	0.8526	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,142.99270	1,064.668	14.27	0.8683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		58.69270	65.668	14.27	0.1317	0.00	0	7,202

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			704.97250	753.551	16.81	0.6519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			388.92150	421.581	15.67	0.4842	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,917.85860	5,002.683	22.92	0.9963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			2.15860	1.683	22.92	0.0037	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,260.59270	1,324.211	18.37	0.8108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			144.89270	123.211	18.37	0.1892	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,924.47610	4,008.270	22.92	0.9861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			8.53260	6.969	22.92	0.0134	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			142.09010	120.753	18.42	0.1859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,277.79010	1,341.753	18.42	0.8141	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,693.96250	1,763.905	19.23	0.8806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			88.26250	72.905	19.23	0.1194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			473.22150	420.581	15.67	0.5158	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.92	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,331.36780	3,413.976	22.07	0.9759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			15.66780	12.976	22.07	0.0241	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			319.26170	279.888	16.59	0.3781	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			634.96170	680.888	16.59	0.6219	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,954.23260	4,037.969	22.92	0.9866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			891.73440	946.209	17.38	0.7186	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			602.66270	543.219	15.28	0.6117	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			268.36270	294.219	15.28	0.3883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,726.30990	3,810.106	22.75	0.9829	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			10.60990	9.106	22.75	0.0171	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,915.70000	987,001.000	22.92	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,035.25430	4,119.080	22.24	0.9868	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			8.65430	6.980	22.24	0.0132	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			711.91720	760.042	16.80	0.6384	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			315.31720	277.942	16.80	0.3616	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			502.70460	542.296	16.11	0.5381	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			428.20460	382.296	16.11	0.4619	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,784.15060	1,852.920	19.18	0.8461	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			132.45060	115.420	19.18	0.1539	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,179.78330	1,238.871	17.95	0.7347	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			246.58330	219.772	17.95	0.2653	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			635.77020	581.550	15.65	0.5703	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			388.97020	420.650	15.65	0.4297	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			731.75400	778.713	16.75	0.6011	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			398.55400	359.613	16.75	0.3989	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,296.32730	4,376.172	20.51	0.9871	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			13.12730	7.072	20.51	0.0129	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,087.14480	1,143.350	17.62	0.6914	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			309.84480	279.950	17.62	0.3086	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,530.61440	4,614.586	22.57	0.9695	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			25.01440	22.686	22.57	0.0305	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			747.43710	794.203	16.65	0.5700	0.00	0	60



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		481.83710	442.303	16.65	0.4300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,176.36830	1,233.037	17.69	0.6755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,955.90400	4,035.369	22.72	0.9372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		62.30400	55.269	22.72	0.0628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		275.19440	251.332	18.50	0.2546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,528.79440	1,591.432	18.50	0.7454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,616.24700	3,695.195	22.12	0.9262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		72.64700	65.095	22.12	0.0738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		349.14490	320.276	17.80	0.3140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,222.74490	1,280.376	17.80	0.6860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		589.33000	544.800	16.33	0.4825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		662.93000	704.900	16.33	0.5175	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		384.32360	352.997	17.52	0.3410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,107.92360	1,163.097	17.52	0.6590	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,916.97460	3,996.777	22.68	0.9357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		63.37460	56.677	22.68	0.0643	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		108.56030	97.836	20.63	0.1100	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,832.16030	2,907.936	20.63	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		577.75050	533.892	16.38	0.4751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		681.35050	723.992	16.38	0.5249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		280.32840	256.514	18.46	0.2590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,503.92840	1,566.614	18.46	0.7410	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,355.97970	3,434.049	21.63	0.9162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		82.37970	73.949	21.63	0.0838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		4,024.09620	4,102.298	22.72	0.9402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		60.49620	52.198	22.72	0.0598	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		57.44110	49.286	22.72	0.0569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,091.04110	4,169.385	22.72	0.9431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		659.67710	611.015	16.02	0.5256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		563.27710	601.115	16.02	0.4744	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		646.62210	598.696	16.07	0.5178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		580.22210	618.796	16.07	0.4822	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		57.90040	49.692	22.72	0.0573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,081.50040	4,159.792	22.72	0.9427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,095.01920	1,027.490	14.81	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		218.61920	237.590	14.81	0.2635	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		570.15330	526.743	16.42	0.4702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		693.75330	736.843	16.42	0.5298	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		58.36300	50.102	22.72	0.0577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,071.96300	4,150.202	22.72	0.9423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		932.79880	871.684	15.13	0.6694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		306.39880	331.784	15.13	0.3306	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		2,021.99640	2,090.461	19.32	0.8181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		188.39640	170.361	19.32	0.1819	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,370.33750	2,442.348	19.87	0.8548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		146.73750	132.248	19.87	0.1452	0.00	0	9,316

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	12.21	Call			1,231.08670	1,159.905	14.62	0.7841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			164.68670	180.005	14.62	0.2159	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,607.38790	1,527.431	14.49	0.8771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			80.98790	87.531	14.49	0.1229	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			407.29950	374.406	17.35	0.3581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,040.89950	1,094.506	17.35	0.6419	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,027.51640	962.025	14.91	0.7103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			251.11640	272.125	14.91	0.2897	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			686.52350	636.475	15.92	0.5413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			530.12350	566.575	15.92	0.4587	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			467.57030	430.510	16.96	0.4013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			891.17030	940.610	16.96	0.5987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,059.52720	3,136.398	21.07	0.9026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			95.92720	86.298	21.07	0.0974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,925.99890	1,993.316	19.17	0.8061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			202.39890	183.216	19.17	0.1939	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			757.24510	802.523	16.60	0.5536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			533.64510	492.423	16.60	0.4464	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,392.83090	1,318.030	14.41	0.8324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			116.43090	128.130	14.41	0.1676	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			638.05550	590.688	16.11	0.5127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			591.65550	630.788	16.11	0.4873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,030.77690	2,099.344	19.33	0.8191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			187.17690	169.243	19.33	0.1809	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			342.54850	314.150	17.86	0.3089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,246.14850	1,304.250	17.86	0.6911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,985.11980	4,064.033	22.72	0.9385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			61.51980	53.933	22.72	0.0615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			743.23120	690.378	15.72	0.5733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			466.83120	500.478	15.72	0.4267	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,814.77990	4,896.335	22.72	0.9672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			31.17990	26.235	22.72	0.0328	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			362.76830	332.937	17.69	0.3245	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			759.57550	804.650	16.60	0.5506	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			544.07550	502.650	16.60	0.4494	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,770.09710	4,851.389	22.74	0.9641	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			34.59710	29.389	22.74	0.0359	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			718.32840	761.311	16.39	0.5268	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			595.32840	551.611	16.39	0.4732	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,261.16300	1,315.713	17.54	0.6480	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			454.06300	421.213	17.54	0.3520	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,246.14560	1,300.324	17.50	0.6432	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			463.14560	429.824	17.50	0.3568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			974.28090	917.628	15.53	0.6090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			512.08090	543.328	15.53	0.3910	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,276.29850	2,343.894	19.15	0.7823	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	15.46	Call			278.49850	258.194	19.15	0.2177	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,979.66810	2,043.481	18.71	0.7462	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,163.18950	4,239.687	22.25	0.9001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			124.63840	113.291	22.25	0.0994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,172.43840	4,248.991	22.25	0.9006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,153.57380	4,230.388	22.25	0.8996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			939.56380	884.194	15.64	0.5935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			547.36380	579.894	15.64	0.4065	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,815.29200	1,876.678	18.45	0.7230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			367.49200	340.978	18.45	0.2770	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			125.38950	113.987	22.25	0.0999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			331.86810	307.781	18.71	0.2538	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			799.74890	749.893	16.12	0.5269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			717.54890	755.593	16.12	0.4731	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			671.52030	708.203	15.99	0.4563	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			833.72030	782.503	15.99	0.5437	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			125.77380	114.688	22.25	0.1004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,877.34190	1,937.687	18.41	0.7091	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			414.14190	386.387	18.41	0.2909	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,559.03560	2,627.990	19.40	0.7894	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			285.83560	266.690	19.40	0.2106	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,406.60900	1,459.272	17.50	0.6221	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			575.60900	540.072	17.50	0.3779	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,332.57080	1,383.563	17.33	0.6054	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			609.67080	572.363	17.33	0.3946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			902.74080	852.401	16.35	0.5182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			896.64080	935.001	16.35	0.4818	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,165.55580	1,106.321	15.49	0.6264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			569.45580	598.921	15.49	0.3736	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,025.95170	3,100.260	19.93	0.7998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			292.05170	277.660	19.93	0.2002	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			199.13840	186.792	21.89	0.1355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,263.03840	4,339.392	21.89	0.8645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			200.14500	188.665	21.89	0.1367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,244.04500	4,321.265	21.89	0.8633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,670.34460	2,587.473	12.42	0.9584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.24460	30.073	12.42	0.0416	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			199.64060	187.726	21.89	0.1361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,253.54060	4,330.326	21.89	0.8639	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,565.00800	1,618.826	17.74	0.5997	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			709.20800	673.026	17.74	0.4003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			717.60080	683.580	18.04	0.3890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,739.50080	1,796.480	18.04	0.6110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			715.06580	681.170	18.06	0.3878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,746.96580	1,804.070	18.06	0.6122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			720.14650	685.994	18.03	0.3901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,732.04650	1,788.894	18.03	0.6099	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,733.17780	1,789.937	18.04	0.5849	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			831.47780	795.937	18.04	0.4151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			833.85560	799.917	18.27	0.4046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,890.15560	1,949.317	18.27	0.5954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			831.25580	797.430	18.28	0.4036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,897.55580	1,956.830	18.28	0.5964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			836.46530	802.407	18.26	0.4056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,882.76530	1,941.807	18.26	0.5944	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,893.57090	1,953.099	18.25	0.5733	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			946.07090	910.899	18.25	0.4267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			949.10480	915.382	18.43	0.4173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,047.00480	2,108.782	18.43	0.5827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			946.46830	912.854	18.44	0.4164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,054.36830	2,116.254	18.44	0.5836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			951.75050	917.919	18.42	0.4182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,039.65050	2,101.319	18.42	0.5818	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,956,566.24</b>	<b>20,200</b>	<b>1,861,076</b>
<b>Total \$ / R</b>												<b>16,357,747,834.14</b>	<b>1,288,104</b>	<b>3,635,945</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.80280		12.88640			0.0000	256,056.00	20	365
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.99900		13.08430			0.0000	64,995.00	5	343
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.18990		13.27640			0.0000	131,899.00	10	57
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.37430		13.46220			0.0000	66,871.50	5	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.55740		13.64610			0.0000	0.00	0	182
<b>Total \$ / R MAXI Future</b>												<b>519,821.50</b>	<b>40</b>	<b>950</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			18.57220	30.184	57.31	0.0011	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			349,378.57220	357,750.184	57.31	0.9989	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			18.78940	30.763	57.53	0.0011	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			350,378.78940	358,750.763	57.53	0.9989	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			18.35610	29.612	57.09	0.0011	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			348,378.35610	356,749.612	57.09	0.9989	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,505.84110	4,453.878	19.97	0.0767	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			212,075.84110	219,553.878	19.97	0.9233	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,450.37790	4,407.104	19.99	0.0759	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			213,020.37790	220,507.104	19.99	0.9241	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,561.90510	4,501.277	19.96	0.0774	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			211,131.90510	218,601.277	19.96	0.9226	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			45,240.73370	41,634.160	17.05	0.3907	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			92,600.73370	97,644.161	17.05	0.6093	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			44,943.97750	41,356.984	17.07	0.3886	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			93,303.97750	98,366.984	17.07	0.6114	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			45,539.91590	41,913.674	17.03	0.3928	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			91,899.91590	96,923.674	17.03	0.6072	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		13.72	Call			66,961.00730	62,580.748	16.63	0.4592	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			92,741.00730	97,150.748	16.63	0.5408	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			66,612.68070	62,250.280	16.65	0.4574	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			93,392.68070	97,820.280	16.65	0.5426	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			67,311.71690	62,913.545	16.62	0.4611	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			92,091.71690	96,483.546	16.62	0.5389	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			79,539.93030	74,985.246	16.74	0.4696	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			107,929.93030	112,245.246	16.74	0.5304	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			79,194.58520	74,656.771	16.75	0.4680	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			108,584.58520	112,916.771	16.75	0.5320	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			79,886.35900	75,315.865	16.73	0.4712	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			107,276.35900	111,575.865	16.73	0.5288	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>519,821.50</b>	<b>40</b>	<b>950</b>
£ / R	On 19/06/2017	Foreign Exchange Future				16.23250		16.41430			0.0000	64,783,907.50	3,991	49,160
£ / R	On 30/06/2017	Foreign Exchange Future				16.26890		16.45200			0.0000	0.00	0	5
£ / R	On 18/09/2017	Foreign Exchange Future				16.52890		16.71420			0.0000	20,280,960.30	1,227	5,714
£ / R	On 18/12/2017	Foreign Exchange Future				16.82140		17.00980			0.0000	4,440,849.60	264	3,892
£ / R	On 19/03/2018	Foreign Exchange Future				17.11120		17.30220			0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Future				17.40110		17.59370			0.0000	0.00	0	3,414
<b>Total £ / R Future</b>												<b>89,505,717.40</b>	<b>5,482</b>	<b>62,185</b>
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call				0.00530	0.003	65.04	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put				7,615.70530	7,797.503	65.04	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call				0.00520	0.002	65.04	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put				7,625.70520	7,807.502	65.04	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call				0.00540	0.003	65.04	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put				7,605.70540	7,787.503	65.04	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put				231.58980	334.302	18.55	0.7335	0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call				145.88980	66.802	18.55	0.2665	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put				1,096.19960	1,271.126	25.58	0.9824	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call				10.49960	3.626	25.58	0.0176	0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put				2,586.02020	2,767.593	34.12	0.9995	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call				0.32020	0.093	34.12	0.0005	0.00	0	0
£ / R	On 30/06/2017	Foreign Exchange Option	16.86	Put				516.06930	650.371	17.16	0.8205	0.00	0	0
£ / R	On 30/06/2017	Foreign Exchange Option	16.86	Call				108.06930	59.271	17.16	0.1795	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put				545.87860	636.723	15.93	0.5333	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call				560.07860	465.623	15.93	0.4667	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put				1,305.55830	1,445.322	17.22	0.7840	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call				219.75830	174.222	17.22	0.2160	0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call				184.19160	144.859	17.46	0.1848	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put				1,469.99160	1,615.959	17.46	0.8152	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call				182.56540	143.525	17.47	0.1834	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put				1,478.36540	1,624.625	17.47	0.8166	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			185.82920	146.206	17.45	0.1863	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,461.62920	1,607.306	17.45	0.8137	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.09000	3.046	20.55	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,133.29000	8,321.646	20.55	0.9959	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.06280	3.019	20.55	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,143.26280	8,331.619	20.55	0.9959	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.03590	2.994	20.55	0.0040	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,153.23590	8,341.593	20.55	0.9960	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			966.65980	872.502	15.52	0.5068	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			894.45980	991.302	15.52	0.4932	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			975.67040	880.627	15.51	0.5102	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			883.47040	979.427	15.51	0.4898	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			971.15340	876.559	15.52	0.5085	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			888.95340	985.359	15.52	0.4915	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			954.17240	869.270	15.58	0.4582	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,270.47240	1,378.170	15.58	0.5418	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			961.65410	876.214	15.57	0.4609	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,257.95410	1,365.114	15.57	0.5391	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			957.90630	872.735	15.57	0.4596	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,264.20630	1,371.635	15.57	0.5404	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>89,505,717.40</b>	<b>5,482</b>	<b>65,485</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11660		0.11645			0.0000	0.00	0	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11888		0.11873			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12117		0.12102			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12348		0.12332			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			0.00050	0.001	41.66	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,354.70050	3,339.601	41.66	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	41.66	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,354.70000	4,339.600	41.66	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	41.66	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,354.70000	5,339.600	41.66	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			3.12020	4.077	23.52	0.0087	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,130.22020	4,116.177	23.52	0.9913	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.58530	0.830	23.52	0.0020	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,127.68530	5,112.930	23.52	0.9980	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			14.49740	17.602	23.52	0.0324	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,141.59740	3,129.702	23.52	0.9676	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			698.82290	710.011	18.79	0.5553	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			597.12290	593.311	18.79	0.4447	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			365.41400	375.215	20.38	0.3422	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,263.71400	1,258.515	20.38	0.6578	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,271.24740	1,289.968	17.03	0.8024	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			169.54740	173.268	17.03	0.1976	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			970.14340	986.034	18.83	0.6010	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			637.84340	637.734	18.83	0.3990	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			592.35890	606.936	20.25	0.4202	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,260.05890	1,258.636	20.25	0.5798	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,543.85310	1,565.612	17.01	0.8025	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			211.55310	217.312	17.01	0.1975	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			14.34470		14.41490			0.0000	536,434,401.20	37,396	63,110
€ / R	On	30/06/2017	Foreign Exchange Future			14.38000		14.45140			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.63560		14.70800			0.0000	540,843,962.40	36,954	43,456
€ / R	On	18/12/2017	Foreign Exchange Future			14.92570		14.99950			0.0000	0.00	0	38,003
€ / R	On	19/03/2018	Foreign Exchange Future			15.21580		15.29130			0.0000	3,803,950.00	250	4,152
<b>Total € / R Future</b>												<b>1,081,082,313.60</b>	<b>74,600</b>	<b>148,725</b>
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.15200	0.138	62.31	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,775.25200	4,845.438	62.31	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.14850	0.135	62.31	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			37.93080	36.408	15.09	0.2119	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,785.24850	4,855.435	62.31	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.15560	0.141	62.31	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,765.25560	4,835.441	62.31	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,845.33710	1,915.395	27.96	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.23710	0.096	27.96	0.0006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			342.83080	271.108	15.09	0.7881	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			412.34040	450.965	15.31	0.7793	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			93.74040	60.965	15.31	0.2207	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.86680	7.900	24.05	0.0129	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,770.86680	4,842.300	24.05	0.9871	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.76410	7.807	24.05	0.0128	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,780.76410	4,852.207	24.05	0.9872	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.97070	7.993	24.05	0.0131	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,760.97070	4,832.393	24.05	0.9869	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			101.09220	92.307	19.46	0.0990	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,151.59220	3,216.607	19.46	0.9010	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,128.08700	1,065.461	14.00	0.7239	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			258.58700	269.761	14.00	0.2761	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			100.52580	91.778	19.47	0.0984	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,161.02580	3,226.078	19.47	0.9016	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			9.77790	8.283	21.22	0.0111	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,420.27790	6,492.583	21.22	0.9889	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,218.11140	1,153.893	13.90	0.7549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			218.61140	228.193	13.90	0.2451	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			99.96310	91.251	19.48	0.0979	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,170.46310	3,235.552	19.48	0.9021	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,668.57680	1,720.114	17.34	0.7541	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			278.07680	255.814	17.34	0.2459	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,785.97090	1,838.669	17.54	0.7721	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			255.47090	234.369	17.54	0.2279	0.00	0	66,500
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			583.55200	609.691	14.75	0.4022	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,009.86950	960.670	14.77	0.5958	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			588.56950	614.870	14.77	0.4042	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,019.85160	970.335	14.74	0.5999	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			578.55160	604.535	14.74	0.4001	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			923.96670	877.632	14.99	0.5593	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			682.66670	711.832	14.99	0.4407	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,014.85200	965.491	14.75	0.5978	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>1,081,082,313.60</b>	<b>74,600</b>	<b>323,373</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.65830		9.70280			0.0000	2,018,584.70	209	23,036
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.79410		9.83950			0.0000	2,046,966.90	209	2,059
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.92730		9.97350			0.0000	0.00	0	1,153
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.05700		10.10390			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.18560		10.23340			0.0000	0.00	0	2,041
<b>Total AU\$ / R Future</b>												<b>4,065,551.60</b>	<b>418</b>	<b>28,289</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,357.30590	2,401.812	49.30	0.9994	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.10950	0.116	49.59	0.0007	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,367.30950	2,411.816	49.59	0.9993	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.10240	0.108	49.01	0.0006	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,347.30240	2,391.808	49.01	0.9994	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.10590	0.112	49.30	0.0006	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			8.31620	7.713	20.19	0.0211	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,348.81620	2,393.613	20.19	0.9789	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			8.29290	7.688	20.24	0.0210	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,358.79290	2,403.588	20.24	0.9790	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			8.33960	7.739	20.14	0.0212	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,338.83960	2,383.639	20.14	0.9788	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			45.32870	42.363	17.05	0.0804	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,951.82870	1,995.063	17.05	0.9196	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			46.35530	43.320	17.02	0.0821	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,932.85530	1,976.020	17.02	0.9179	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			45.83830	42.838	17.04	0.0813	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,942.33830	1,985.538	17.04	0.9187	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			410.86760	430.255	12.94	0.4610	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			514.39300	486.574	12.92	0.5460	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	9.99	Put			400.49300	419.574	12.92	0.4540	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			509.56230	481.897	12.93	0.5425	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			405.66230	424.897	12.93	0.4575	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			504.76760	477.255	12.94	0.5390	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			423.54540	400.400	13.16	0.4325	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			700.14540	724.800	13.16	0.5675	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			430.38070	406.923	13.13	0.4379	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			686.98070	711.323	13.13	0.5621	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			426.94970	403.651	13.15	0.4352	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			693.54970	718.051	13.15	0.5648	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>4,065,551.60</b>	<b>418</b>	<b>28,289</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.52500		9.59410			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.68830		9.75900			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.84810		9.91970			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.00360		10.07640			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			0.05890	0.055	44.33	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,145.95890	2,215.055	44.33	0.9996	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.06140	0.057	44.62	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,155.96140	2,225.057	44.62	0.9996	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.05640	0.053	44.03	0.0004	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,135.95640	2,205.053	44.03	0.9996	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			20.37300	17.026	17.33	0.0486	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,551.37300	1,618.726	17.33	0.9514	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			19.99310	16.734	17.36	0.0478	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,560.99310	1,628.434	17.36	0.9522	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			20.76020	17.323	17.31	0.0494	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,541.76020	1,609.023	17.31	0.9506	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			202.36730	180.389	15.15	0.2849	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			822.66730	872.289	15.15	0.7151	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			200.19370	178.422	15.17	0.2823	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			830.49370	880.322	15.17	0.7177	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			204.56780	182.377	15.13	0.2876	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			814.86780	864.277	15.13	0.7124	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			489.81730	450.265	13.77	0.5022	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			483.41730	516.665	13.77	0.4978	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			485.61260	446.326	13.79	0.4990	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			489.21260	522.726	13.79	0.5010	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			494.05520	454.239	13.76	0.5054	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			477.65520	510.639	13.76	0.4946	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 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>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.21150		13.28680			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.49300		13.57000			0.0000	1,349,300.00	100	900
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77570		13.85460			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.06090		14.14150			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,349,300.00</b>	<b>100</b>	<b>2,756</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.08640	0.013	35.17	0.0001	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,593.28640	2,668.513	35.17	0.9999	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.08490	0.014	35.38	0.0001	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,603.28490	2,678.514	35.38	0.9999	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.08790	0.013	34.95	0.0001	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,583.28790	2,658.513	34.95	0.9999	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			69.06290	53.681	18.49	0.0926	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,889.06290	1,950.681	18.49	0.9074	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			68.24070	53.088	18.51	0.0917	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,898.24070	1,960.088	18.51	0.9083	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			69.89580	54.282	18.48	0.0935	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,879.89580	1,941.282	18.48	0.9065	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			566.27590	517.516	15.96	0.4594	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			741.67590	771.816	15.96	0.5406	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			562.66360	513.983	15.97	0.4571	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			748.06360	778.283	15.97	0.5429	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			569.91580	521.072	15.94	0.4618	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			735.31580	765.372	15.94	0.5382	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			782.48430	733.387	15.78	0.5093	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			790.98430	822.487	15.78	0.4907	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			778.52340	729.537	15.79	0.5073	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			797.02340	828.637	15.79	0.4927	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			786.53510	737.257	15.77	0.5113	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			785.03510	816.357	15.77	0.4887	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>1,349,300.00</b>	<b>100</b>	<b>2,756</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88500		1.89770			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.89980		1.91250			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91550		1.92840			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.93000		1.94260			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			3,623.07790	3,750.049	36.86	0.9998	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	2.24	Call			0.11530	0.068	35.92	0.0003	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,423.11530	3,550.068	35.92	0.9997	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.09460	0.058	36.39	0.0002	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,523.09460	3,650.058	36.39	0.9998	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.07790	0.049	36.86	0.0002	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			87.77170	72.133	17.47	0.0932	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,462.77170	2,574.133	17.47	0.9068	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			79.86180	65.937	17.56	0.0861	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,554.86180	2,667.937	17.56	0.9139	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			96.40710	78.903	17.38	0.1009	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,371.40710	2,480.903	17.38	0.8991	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			908.35510	971.629	15.25	0.5243	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			752.16460	689.081	15.34	0.4576	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			968.16460	1,034.081	15.34	0.5424	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			713.78250	653.298	15.42	0.4398	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,029.78250	1,098.298	15.42	0.5602	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			792.35510	726.629	15.25	0.4757	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,130.27740	1,055.884	14.95	0.5419	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			904.27740	955.884	14.95	0.4581	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,083.56210	1,011.541	15.01	0.5262	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			957.56210	1,011.541	15.01	0.4738	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,038.43480	968.786	15.07	0.5107	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,012.43480	1,068.786	15.07	0.4893	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			1.93680		1.94600			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.97680		1.98620			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.01700		2.02650			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			1.71950	0.800	31.08	0.0032	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,341.71950	2,432.800	31.08	0.9968	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			2.65810	1.213	30.18	0.0048	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,142.65810	2,233.213	30.18	0.9952	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			2.13610	0.983	30.63	0.0039	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,242.13610	2,332.983	30.63	0.9961	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			728.67900	674.093	14.41	0.5603	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			466.67900	506.093	14.41	0.4397	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			678.53580	626.438	14.51	0.5332	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			516.53580	558.438	14.51	0.4668	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			781.64060	724.550	14.31	0.5875	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			419.64060	456.550	14.31	0.4125	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			767.10930	819.399	14.78	0.4658	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			887.30690	846.580	14.87	0.5158	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
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			822.30690	876.580	14.87	0.4842	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			978.86230	934.124	14.69	0.5529	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			713.86230	764.124	14.69	0.4471	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			932.10930	889.399	14.78	0.5342	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.64160		1.65280			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67030		1.68180			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69780		1.70950			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72370		1.73570			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			0.09260	0.035	36.55	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,172.09260	3,284.035	36.55	0.9998	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.07740	0.030	37.11	0.0001	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,272.07740	3,384.030	37.11	0.9999	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.11110	0.042	35.99	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,072.11110	3,184.042	35.99	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			72.48060	60.250	20.38	0.0788	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,754.48060	2,857.250	20.38	0.9212	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			67.29230	55.996	20.54	0.0736	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,849.29230	2,952.996	20.54	0.9264	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			78.10940	64.873	20.22	0.0844	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,660.10940	2,761.873	20.22	0.9156	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			581.47960	534.824	17.04	0.3903	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,186.47960	1,256.824	17.04	0.6097	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			552.66880	508.088	17.18	0.3743	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,257.66880	1,330.088	17.18	0.6257	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			611.88130	563.084	16.89	0.4070	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,116.88130	1,185.084	16.89	0.5930	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			942.71110	997.701	16.02	0.4824	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			959.92970	896.952	16.15	0.5017	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,002.92970	1,059.952	16.15	0.4983	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			921.78540	860.817	16.27	0.4860	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,064.78540	1,123.817	16.27	0.5140	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			999.71110	934.701	16.02	0.5176	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			0.12380		0.12460			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12370		0.12440			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12340		0.12380			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12320		0.12400			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
KES / R	On	18/06/2018	Foreign Exchange Future			0.12190		0.12280			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<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			1.51240		1.51760			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.53820		1.54350			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56370		1.56890			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.58850		1.59390			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			9.22260		9.27630			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.34830		9.40290			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.47060		9.52560			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.58780		9.64300			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			0.03120	0.019	34.43	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,673.73120	1,727.419	34.43	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.02990	0.018	34.53	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,683.72990	1,737.418	34.53	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.03260	0.019	34.33	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,663.73260	1,717.419	34.33	0.9998	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,214.51060	1,262.943	16.93	0.9141	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			36.72190	30.661	16.95	0.0844	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,223.82190	1,272.361	16.95	0.9156	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			38.11210	31.836	16.92	0.0873	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,205.21210	1,253.536	16.92	0.9127	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			37.41060	31.243	16.93	0.0859	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			372.08890	372.889	18.86	0.4270	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			646.48890	702.289	18.86	0.5730	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			371.37390	372.548	18.98	0.4249	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			655.77390	711.948	18.98	0.5751	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			370.68190	372.228	19.11	0.4228	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			665.08190	721.628	19.11	0.5772	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			683.25300	621.368	16.54	0.5684	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			490.25300	483.568	16.54	0.4316	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			672.39210	610.540	16.37	0.5656	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			489.39210	482.740	16.37	0.4344	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			694.12260	632.215	16.72	0.5712	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			491.12260	484.415	16.72	0.4288	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</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 NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/06/2017 Foreign Exchange Future			1.25570		1.26120			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.27090		1.27490			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.28520		1.28720			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.30190		1.30670			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			1,188.00000	1,243.000		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			1,288.00000	1,343.000		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			1,388.00000	1,443.000		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			951.00000	991.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			1,051.00000	1,091.000		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			851.00000	891.000		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			128.00000	148.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			228.00000	248.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			328.00000	348.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			33.00000	81.000		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			133.00000	181.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			67.00000	19.000		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			1.26790		1.27380			0.0000	126,790.00	100	4,226
QUANTO £On 18/09/2017 Foreign Exchange Future			1.27160		1.27740			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.27530		1.28120			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.27940		1.28520			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>126,790.00</b>	<b>100</b>	<b>4,226</b>
<b>Total QUANTO £ / \$</b>									<b>126,790.00</b>	<b>100</b>	<b>4,226</b>
QUANTO €On 19/06/2017 Foreign Exchange Future			1.12040		1.11860			0.0000	0.00	0	127
QUANTO €On 18/09/2017 Foreign Exchange Future			1.12590		1.12410			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
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13160		1.12980			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13770		1.13590			0.0000	0.00	0	0
<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			22,057.99000		22,178.45000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,410.93000		22,533.59000			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			9.24840		9.30970			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.40030		9.46220			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			0.28770	0.118	30.20	0.0011	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,210.58770	1,271.718	30.20	0.9989	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.27410	0.113	30.30	0.0011	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,220.57410	1,281.713	30.30	0.9989	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.30200	0.124	30.11	0.0012	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,200.60200	1,261.724	30.11	0.9988	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			213.36220	186.088	14.56	0.3889	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			381.16220	415.788	14.56	0.6111	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			209.92370	182.968	14.59	0.3839	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			387.72370	422.668	14.59	0.6161	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			206.53680	179.896	14.61	0.3789	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			394.33680	429.596	14.61	0.6211	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			3.63170		3.64190			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.59590		3.60570			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.53220		3.54070			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			0.02970	0.018	34.62	0.0004	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			628.12970	638.318	34.62	0.9996	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.02710	0.016	34.88	0.0004	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			638.12710	648.317	34.88	0.9996	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.03270	0.019	34.35	0.0004	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			618.13270	628.319	34.35	0.9996	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			136.89730	130.647	14.37	0.5831	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			81.19730	84.747	14.37	0.4169	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	3.56	Call			131.07150	124.957	14.34	0.5684	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			85.37150	89.057	14.34	0.4316	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			142.86800	136.483	14.40	0.5976	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			77.16800	80.583	14.40	0.4024	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			191.09120	185.970	14.60	0.5363	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			170.39120	173.770	14.60	0.4637	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			186.08760	181.071	14.60	0.5274	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			175.38760	178.871	14.60	0.4726	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			196.18250	190.956	14.61	0.5451	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			165.48250	168.756	14.61	0.4549	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			1.39270		1.39310			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36910		1.36960			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34840		1.34560			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32820		1.32380			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>17,532,440,762.00</b>	<b>1,348,644</b>	<b>2,037,713</b>
<b>Total Options</b>												<b>1,956,566.24</b>	<b>20,200</b>	<b>2,039,024</b>
<b>Grand Total:</b>												<b>17,534,397,328.24</b>	<b>1,368,844</b>	<b>4,076,737</b>