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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2017 Foreign Exchange Future			12.67700		12.77120			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			12.68160		12.77570			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.68560		12.77990			0.0000	6,583,826.40	519	6,529
\$ / R On 03/04/2017 Foreign Exchange Future			12.69150		12.78630			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.70540		12.80130			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.70740		12.80350			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			12.70940		12.80560			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.71130		12.80770			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.72130		12.81840			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.72520		12.82270			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.72720		12.82490			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.73530		12.83350			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.74170		12.84000			0.0000	4,841,846.00	380	2,057
\$ / R On 04/05/2017 Foreign Exchange Future			12.75450		12.85300			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.76950		12.86830			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			12.80150		12.90060			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			12.81200		12.91100			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			12.85220		12.95080			0.0000	383,522,500.20	29,841	496,358
\$ / R On 28/06/2017 Foreign Exchange Future			12.87130		12.97010			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			12.87560		12.97440			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.90120		13.00040			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	21/07/2017	Foreign Exchange Future			12.92040		13.01990			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			12.92900		13.02860			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			12.93320		13.03290			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			12.94180		13.04160			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			12.96530		13.06550			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.00370		13.10450			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.04650		13.14790			0.0000	10,502,432.50	805	25,026
\$ / R	On	27/09/2017	Foreign Exchange Future			13.06570		13.16730			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.06780		13.16940			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.12030		13.22300			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.12870		13.23160			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.16440		13.26810			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.19590		13.30030			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.23790		13.34320			0.0000	1,059,032.00	80	17,561
\$ / R	On	22/12/2017	Foreign Exchange Future			13.24630		13.35180			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.35570		13.46230			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.35980		13.46650			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.42570		13.53320			0.0000	0.00	0	170
\$ / R	On	25/04/2018	Foreign Exchange Future			13.50350		13.61180			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.53720		13.64580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.54560		13.65430			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.61730		13.72660			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			13.73540		13.84560			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.80920		13.92010			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.92940		14.04120			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.99470		14.10710			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.12340		14.23680			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.19290		14.30700			0.0000	0.00	0	0
Total \$ / R Future												406,509,637.10	31,625	556,091
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			371.60050	450.948	16.22	0.9354	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			22.80050	7.948	16.22	0.0646	0.00	0	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			731.77980	821.295	19.36	0.9794	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			7.47980	2.895	19.36	0.0206	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,664.34490	2,758.445	35.79	0.9997	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.04490	0.045	35.79	0.0003	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,840.54450	1,934.530	25.86	0.9992	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.44450	0.131	25.86	0.0008	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			392.30320	471.413	15.17	0.8758	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			38.60320	22.913	15.17	0.1242	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			48.45600	28.708	14.78	0.1522	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			342.15600	417.208	14.78	0.8478	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			470.99190	554.902	15.74	0.9087	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			27.29190	16.402	15.74	0.0913	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			10.82150	5.911	17.26	0.0295	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,204.26130	1,297.872	18.72	0.9837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			5.56130	3.272	18.72	0.0163	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			494.70690	569.598	14.51	0.8828	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			46.00690	24.998	14.51	0.1172	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			720.55380	805.992	15.76	0.9436	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			21.85380	11.392	15.76	0.0564	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			959.52150	1,050.511	17.26	0.9705	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,143.59010	1,236.689	18.16	0.9800	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			7.09010	4.089	18.16	0.0200	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,214.80990	4,310.708	34.18	0.9996	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.40990	0.108	34.18	0.0004	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			7.34960	4.204	17.92	0.0203	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,151.74960	1,244.804	17.92	0.9797	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			986.26470	1,077.262	17.15	0.9683	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			11.86470	6.662	17.15	0.0317	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			871.11310	959.937	16.61	0.9563	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			16.71310	9.337	16.61	0.0437	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,140.39470	1,233.283	17.64	0.9782	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			8.09470	4.583	17.64	0.0218	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			721.09880	805.173	15.89	0.9274	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			28.79880	16.473	15.89	0.0726	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,575.42570	1,670.689	18.33	0.9908	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			3.82570	1.989	18.33	0.0092	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			222.25000	270.765	13.18	0.6007	0.00	0	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			184.95000	135.965	13.18	0.3993	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,492.01240	1,586.653	18.23	0.9840	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			6.91240	3.853	18.23	0.0160	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,228.00090	2,325.555	19.65	0.9964	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			1.50090	0.855	19.65	0.0036	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			29.81480	19.302	16.76	0.0670	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			996.31480	1,084.002	16.76	0.9330	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			56.58590	38.438	15.81	0.1251	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			723.08590	803.138	15.81	0.8749	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,857.19530	2,955.289	23.05	0.9978	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.69530	0.589	23.05	0.0022	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,837.43440	3,935.513	29.85	0.9976	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.93440	0.813	29.85	0.0024	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			15.93320	9.708	17.66	0.0354	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,282.43320	1,374.408	17.66	0.9646	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			1.74190	0.992	19.52	0.0042	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			2,168.24190	2,265.692	19.52	0.9958	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,404.90460	1,497.433	17.95	0.9681	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			14.90460	9.133	17.95	0.0319	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			858.42600	939.459	16.34	0.8758	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			61.42600	43.959	16.34	0.1242	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			748.62060	823.459	15.98	0.8204	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			96.92060	72.959	15.98	0.1796	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	26/05/2017	Foreign Exchange Option	15.97	Put			3,073.68480	3,171.934	21.40	0.9910	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			4.28480	3.434	21.40	0.0090	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			740.71660	810.595	15.94	0.7715	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			141.31660	112.095	15.94	0.2285	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			338.83060	384.774	14.14	0.5456	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			319.83060	266.774	14.14	0.4544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			22.50980	15.542	19.89	0.0322	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,591.70980	2,683.342	19.89	0.9678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			22.28490	15.331	19.90	0.0318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,601.48490	2,693.131	19.90	0.9682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			22.73670	15.757	19.88	0.0326	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			235.77470	196.368	15.33	0.3199	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			0.00000	709.951	12.95	0.7808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			0.00000	107.751	12.95	0.2192	969,763.50	9,000	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			213.36960	176.914	15.58	0.2927	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			304.73040	256.960	14.68	0.3993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			483.93040	534.760	14.68	0.6007	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			0.00000	688.794	15.27	0.6738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			0.00000	200.993	15.27	0.3262	803,974.00	4,000	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			644.97470	704.168	15.33	0.6801	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			344.20930	384.247	14.03	0.5072	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			993.98560	1,065.390	16.50	0.7947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			144.78560	117.590	16.50	0.2053	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			0.00000	253.055	13.58	0.3944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			0.00000	455.255	13.58	0.6056	1,365,763.80	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			712.56960	774.714	15.58	0.7073	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			38.64160	28.694	19.02	0.0571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			443.57100	379.549	13.81	0.5372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			292.77100	327.349	13.81	0.4628	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			294.68970	248.077	14.77	0.3881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			503.88970	555.877	14.77	0.6119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			395.00930	336.447	14.03	0.4928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			32.94000	24.187	19.30	0.0486	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			751.10300	814.804	15.72	0.7214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			201.90300	167.004	15.72	0.2786	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			910.97190	979.852	16.24	0.7726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			161.77190	132.052	16.24	0.2274	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,087.84160	2,176.494	19.02	0.9429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			250.37660	281.496	13.67	0.4219	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			101.17950	80.922	17.35	0.1466	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,280.37950	1,358.722	17.35	0.8534	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			667.24360	727.443	15.41	0.6894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			228.04360	189.643	15.41	0.3106	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,232.14000	2,321.987	19.30	0.9514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			25.41410	18.315	19.78	0.0374	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			116.33600	93.585	17.01	0.1674	0.00	0	5,000

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	14.00	Put		1,165.53600	1,241.385	17.01	0.8326	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		902.78410	971.399	16.21	0.7702	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		163.58410	133.599	16.21	0.2298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		491.17660	423.696	13.67	0.5781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		10.78350	8.057	20.35	0.0176	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		81.33720	63.519	17.74	0.1181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,460.53720	1,541.319	17.74	0.8819	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,397.31900	1,476.978	17.61	0.8725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		88.11900	69.178	17.61	0.1275	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,474.61410	2,566.115	19.78	0.9626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		1,053.24620	1,126.294	16.68	0.8089	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,922.69090	3,017.557	20.22	0.9790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		13.49090	9.757	20.22	0.0210	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,256.97930	3,353.933	20.54	0.9863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		7.77930	6.133	20.54	0.0137	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,059.98350	3,155.857	20.35	0.9824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		1,019.27280	1,091.393	16.57	0.8009	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		95.95040	76.294	17.45	0.1391	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,325.15040	1,404.094	17.45	0.8609	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,912.90670	3,007.691	20.21	0.9787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		13.70670	9.891	20.21	0.0213	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		134.04620	108.494	16.68	0.1911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,262.56020	1,340.539	17.29	0.8504	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,316.24290	3,413.452	20.60	0.9873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		7.04290	5.652	20.60	0.0127	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,616.26180	1,699.506	18.06	0.9019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		67.06180	51.706	18.06	0.0981	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		140.07280	113.593	16.57	0.1991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.07920	0.078	21.02	0.0002	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		91.02460	71.762	17.55	0.1317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,370.22460	1,449.562	17.55	0.8683	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,158.36780	3,254.828	20.45	0.9845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		9.16780	7.028	20.45	0.0155	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		103.36020	82.739	17.29	0.1496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.21850	0.212	21.02	0.0006	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		352.26500	299.293	14.31	0.4506	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		401.46500	447.093	14.31	0.5494	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.26650	0.258	21.02	0.0007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,099.46650	5,198.058	21.02	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,699.27920	5,797.878	21.02	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,844.50680	2,938.686	20.14	0.9767	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,759.20830	6,857.808	21.02	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00830	0.009	21.02	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,782.35950	3,880.760	21.02	0.9931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		3.15950	2.960	21.02	0.0069	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,199.41850	5,298.012	21.02	0.9994	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	15.51	Put			2,581.93670	2,673.557	19.88	0.9674	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			43.51980	32.584	18.81	0.0642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,982.71980	2,070.384	18.81	0.9358	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			22.96620	15.973	19.87	0.0330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,572.16620	2,663.773	19.87	0.9670	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			15.30680	10.886	20.14	0.0233	0.00	0	19,880
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			755.27850	817.489	15.71	0.7050	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			225.37850	188.789	15.71	0.2950	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,279.24130	3,376.128	20.18	0.9842	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			9.34130	7.428	20.18	0.0158	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			913.10230	980.242	16.20	0.7523	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			187.50230	155.842	16.20	0.2477	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,980.25190	5,079.403	19.69	0.9985	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.65190	0.603	19.69	0.0015	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			168.83600	141.158	16.72	0.2148	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,118.43600	1,189.958	16.72	0.7852	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,647.74080	1,727.886	17.89	0.8640	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			107.64080	88.286	17.89	0.1360	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,415.14320	1,491.009	17.39	0.8241	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			143.74320	120.009	17.39	0.1759	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			384.50620	335.006	14.90	0.4238	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			555.90620	606.006	14.90	0.5762	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			764.59280	823.856	15.61	0.6612	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			297.49280	257.056	15.61	0.3388	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,516.52180	3,606.548	19.30	0.9813	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			19.42180	9.748	19.30	0.0187	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			931.24320	995.618	16.08	0.7099	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			252.84320	217.418	16.08	0.2901	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			955.36710	1,019.569	16.11	0.7020	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			270.86710	234.869	16.11	0.2980	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,770.75650	3,861.159	20.82	0.9636	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			35.25650	24.859	20.82	0.0364	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			772.07670	828.829	15.49	0.6223	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			376.57670	332.529	15.49	0.3777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			739.99920	672.189	14.05	0.6108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			342.09920	375.689	14.05	0.3892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			350.39200	310.732	15.94	0.3384	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			962.49200	1,024.232	15.94	0.6616	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,311.73980	3,402.099	20.25	0.9367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,264.76050	4,356.879	21.13	0.9677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			32.36420	23.151	21.13	0.0320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,274.46420	4,366.651	21.13	0.9680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,255.05940	4,347.109	21.13	0.9674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,560.59800	1,634.511	17.35	0.7885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			208.49800	181.011	17.35	0.2115	181,010.90	1,000	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			552.28590	496.515	14.70	0.4933	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			544.38590	590.015	14.70	0.5067	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			32.66050	23.379	21.13	0.0323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			365.29510	400.263	14.13	0.4047	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,251.70010	1,163.158	13.16	0.8280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			103.80010	116.658	13.16	0.1720	58,329.15	500	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			775.61500	831.122	15.42	0.6023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			423.51500	377.622	15.42	0.3977	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			32.95940	23.609	21.13	0.0326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			74.45730	62.276	19.62	0.0802	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,308.68710	1,379.150	16.82	0.7434	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			256.58710	225.650	16.82	0.2566	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,896.17090	3,987.269	21.13	0.9554	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			44.07090	33.769	21.13	0.0446	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			713.19510	646.763	14.13	0.5953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,535.27170	1,608.703	17.30	0.7842	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,723.45150	1,800.232	17.63	0.8135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			181.35150	156.732	17.63	0.1865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			614.14690	553.206	14.44	0.5343	276,603.00	500	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			466.24690	506.706	14.44	0.4657	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,926.55730	3,015.776	19.62	0.9198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			18.35900	12.579	21.13	0.0186	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			455.81090	407.336	15.22	0.4227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			707.91090	760.836	15.22	0.5773	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,925.54970	4,016.314	21.13	0.9565	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			43.44970	32.814	21.13	0.0435	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			213.17170	185.203	17.30	0.2158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,325.16220	1,395.972	16.86	0.7466	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,700.65280	3,791.994	20.89	0.9495	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			48.55280	38.494	20.89	0.0505	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,852.10000	986,953.500	21.13	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.13	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,870.45900	4,966.079	21.13	0.9814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			59.63980	48.599	20.25	0.0633	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			236.25820	207.344	17.06	0.2380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,408.35820	1,480.844	17.06	0.7620	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			352.93630	313.047	15.92	0.3405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			955.03630	1,016.547	15.92	0.6595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			253.06220	222.472	16.86	0.2534	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			779.33040	833.413	15.43	0.5937	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			446.63040	399.113	15.43	0.4063	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,010.77940	4,100.321	21.25	0.9540	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			48.07940	36.021	21.25	0.0460	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			574.64920	620.100	14.81	0.5103	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			564.04920	507.900	14.81	0.4897	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,811.70030	1,885.612	17.73	0.7933	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			224.70030	195.912	17.73	0.2067	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	27/10/2017	Foreign Exchange Option	13.50	Put			791.61100	841.980	15.48	0.5680	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			523.21100	470.680	15.48	0.4320	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,276.04730	4,366.099	21.38	0.9481	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			57.64730	44.799	21.38	0.0519	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,134.42760	1,194.170	16.33	0.6517	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			422.52760	378.570	16.33	0.3483	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,508.49470	4,597.994	21.34	0.9426	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			68.79470	53.894	21.34	0.0574	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			801.74470	848.828	15.49	0.5447	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			602.04470	544.728	15.49	0.4553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			110.47970	91.637	21.36	0.0874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,067.27970	4,153.737	21.36	0.9126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			110.14590	91.023	21.36	0.0869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,076.94590	4,163.123	21.36	0.9131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			110.81730	92.255	21.36	0.0879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,057.61730	4,144.355	21.36	0.9121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,050.96630	2,123.115	18.03	0.7807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			274.16630	241.015	18.03	0.2193	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,343.83420	1,254.437	13.84	0.7688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			210.63420	226.537	13.84	0.2312	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			862.18090	790.925	14.71	0.5817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			518.98090	553.025	14.71	0.4183	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,144.72990	1,060.134	14.04	0.7030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			301.52990	322.234	14.04	0.2970	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			805.72680	736.986	14.89	0.5532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			582.52680	619.086	14.89	0.4468	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			757.12350	690.664	15.05	0.5278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			643.92350	682.764	15.05	0.4722	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,055.82140	3,139.714	19.61	0.8688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			159.02140	137.614	19.61	0.1312	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,949.10000	2,019.709	17.88	0.7676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			292.30000	257.609	17.88	0.2324	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,500.81550	1,408.320	13.70	0.8127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			157.61550	170.420	13.70	0.1873	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			455.73150	409.489	16.58	0.3472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,262.53150	1,321.589	16.58	0.6528	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,941.80070	4,029.426	21.22	0.9075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			115.00070	97.326	21.22	0.0925	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,903.25570	3,990.751	21.15	0.9062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			116.45570	98.651	21.15	0.0938	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			448.58650	402.901	16.63	0.3424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,285.38650	1,345.001	16.63	0.6576	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,970.72750	4,058.450	21.27	0.9085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			113.92750	96.350	21.27	0.0915	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			380.17910	340.024	17.19	0.2953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,536.97910	1,602.124	17.19	0.7047	0.00	0	2,055

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,785.41610	4,876.514	21.36	0.9440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		68.61610	54.414	21.36	0.0560	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		470.42460	423.058	16.48	0.3570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,217.22460	1,275.158	16.48	0.6430	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		374.43890	334.766	17.25	0.2912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,561.23890	1,626.866	17.25	0.7088	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,605.70730	3,692.110	20.61	0.8952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		128.90730	110.010	20.61	0.1048	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		707.39820	644.043	15.24	0.5008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		714.19820	756.143	15.24	0.4992	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		493.52180	444.419	16.32	0.3722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,150.32180	1,206.519	16.32	0.6278	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		4,009.32710	4,097.175	21.34	0.9097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		112.52710	95.075	21.34	0.0903	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		695.60840	632.931	15.29	0.4942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		732.40840	775.031	15.29	0.5058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,348.47750	3,433.793	20.14	0.8839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		141.67750	121.693	20.14	0.1161	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		174.81980	152.160	19.19	0.1448	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,831.61980	2,914.260	19.19	0.8552	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		808.77880	853.661	15.50	0.5291	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		660.57880	599.961	15.50	0.4709	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,741.68800	4,832.278	21.36	0.9407	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		73.48800	58.578	21.36	0.0593	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,298.02960	1,351.749	16.57	0.6218	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		560.32960	507.448	16.57	0.3782	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,283.09680	1,336.208	16.53	0.6176	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		569.59680	516.008	16.53	0.3824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		712.56050	746.347	15.19	0.4452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		945.76050	872.047	15.19	0.5548	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,086.25940	1,007.081	14.75	0.6150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		553.05940	581.381	14.75	0.3850	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,296.15450	2,362.827	18.23	0.7530	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,145.36790	4,226.532	21.14	0.8743	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		369.35450	328.527	18.23	0.2470	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		188.09260	161.782	21.16	0.1254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,154.89260	4,236.082	21.16	0.8746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		187.61940	160.915	21.16	0.1248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,164.41940	4,245.215	21.16	0.8752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		188.56790	162.232	21.14	0.1257	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,905.53400	1,964.390	17.68	0.6825	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		517.33400	467.890	17.68	0.3175	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,576.68380	2,644.748	18.65	0.7609	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		378.48380	338.248	18.65	0.2391	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,443.14910	1,493.170	16.87	0.5996	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		688.94910	630.371	16.87	0.4004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,370.84450	1,418.797	16.73	0.5839	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			725.14450	664.397	16.73	0.4161	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,029.21510	955.601	15.95	0.5318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			942.61510	978.301	15.95	0.4682	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			282.37130	253.584	21.37	0.1636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,255.77130	4,336.284	21.37	0.8364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			281.80480	252.493	21.37	0.1631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,265.20480	4,345.193	21.37	0.8369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			282.94030	254.115	21.36	0.1640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,246.34030	4,326.815	21.36	0.8360	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,596.09130	1,644.277	17.19	0.5813	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			821.69130	759.677	17.19	0.4187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			828.73850	767.757	17.46	0.4077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,758.63850	1,808.557	17.46	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			826.09330	765.248	17.47	0.4066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,765.99330	1,816.048	17.47	0.5934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			823.45850	762.744	17.49	0.4055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,773.35850	1,823.544	17.49	0.5945	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,756.51300	1,803.514	17.45	0.5699	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			937.71300	872.914	17.45	0.4301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			939.69070	875.821	17.66	0.4201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,902.59070	1,951.121	17.66	0.5799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			936.99830	873.256	17.67	0.4191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,909.89830	1,958.556	17.67	0.5809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			934.31570	870.707	17.68	0.4181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,917.21570	1,966.007	17.68	0.5819	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,910.96340	1,957.416	17.65	0.5607	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,047.76340	980.816	17.65	0.4393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,051.35920	985.096	17.83	0.4305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,054.35920	2,102.196	17.83	0.5695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,048.65360	982.501	17.84	0.4296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,061.65360	2,109.601	17.84	0.5704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,045.94890	979.923	17.84	0.4287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,068.94890	2,117.023	17.84	0.5713	0.00	0	0
Total \$ / R Option												3,655,444.35	18,000	1,200,432
Total \$ / R												410,165,081.45	49,625	1,756,523
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.85220		12.95080			0.0000	102,817.60	8	551
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.04650		13.14790			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.23790		13.34320			0.0000	0.00	0	4
Total \$ / R MAXI Future												102,817.60	8	562
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			576.10790	480.178	20.71	0.0109	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			343,496.10790	353,260.178	20.71	0.9891	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			566.48310	473.710	20.72	0.0108	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	19/06/2017	Foreign Exchange Option		16.39	Put		344,486.48310	354,253.710	20.72	0.9892		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call		585.90760	486.736	20.70	0.0110		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put		342,505.90760	352,266.736	20.70	0.9890		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Call		13,036.85980	11,151.564	18.32	0.1377		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Put		213,246.85980	221,501.564	18.32	0.8623		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call		12,945.42310	11,070.919	18.33	0.1368		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put		214,155.42310	222,420.919	18.33	0.8632		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Call		13,129.02570	11,232.872	18.30	0.1386		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put		212,339.02570	220,582.872	18.30	0.8614		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Call		56,608.17640	51,145.546	15.90	0.4179		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Put		97,288.17640	102,355.546	15.90	0.5821		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Call		56,296.51220	50,854.212	15.91	0.4160		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put		97,976.51220	103,064.212	15.91	0.5840		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Call		56,922.18790	51,438.267	15.88	0.4198		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Put		96,602.18790	101,648.267	15.88	0.5802		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												102,817.60	8	562
£ / R	On 31/03/2017	Foreign Exchange Future		15.71790			15.81250		0.0000			0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future		15.75710			15.85350		0.0000			0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future		15.79130			15.89000		0.0000			0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future		15.80040			15.89920		0.0000			0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future		15.95760			16.05650		0.0000			9,782,008.80	613	59,044
£ / R	On 18/09/2017	Foreign Exchange Future		16.24200			16.34400		0.0000			194,904.00	12	1,776
£ / R	On 18/12/2017	Foreign Exchange Future		16.52790			16.63460		0.0000			0.00	0	8,202
Total £ / R Future												9,976,912.80	625	69,654
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Put		2,368.68550	2,462.573	28.98	0.9979		0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Call		1.18550	0.473	28.98	0.0021		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put		1,199.38380	1,287.169	17.97	0.9519		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call		22.88380	14.269	17.97	0.0481		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put		8,090.00590	8,188.703	30.71	1.0000		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call		0.00590	0.003	30.71	0.0000		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put		1,158.91260	1,242.587	17.33	0.8968		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call		58.11260	42.987	17.33	0.1032		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call		0.10060	0.097	22.93	0.0002		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put		7,973.60060	8,072.497	22.93	0.9998		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call		0.09910	0.095	22.93	0.0002		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put		7,983.59910	8,082.495	22.93	0.9998		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call		0.10210	0.098	22.93	0.0002		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put		7,963.60210	8,062.498	22.93	0.9998		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call		275.43850	249.026	17.77	0.2247		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put		1,931.43850	2,007.026	17.77	0.7753		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call		273.85730	247.575	17.78	0.2236		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put		1,939.85730	2,015.575	17.78	0.7764		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			276.91320	250.484	17.76	0.2259	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,922.91320	1,998.484	17.76	0.7741	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			19.96770	16.927	21.73	0.0162	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,535.36770	8,639.027	21.73	0.9838	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			19.85360	16.827	21.73	0.0161	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,545.25360	8,648.927	21.73	0.9839	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			20.08260	17.027	21.73	0.0163	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,525.48260	8,629.127	21.73	0.9837	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												9,976,912.80	625	69,654
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11444		0.11527			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11670		0.11756			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11903		0.11993			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			5.09120	5.194	23.32	0.0117	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,477.89120	3,561.394	23.32	0.9883	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.85400	0.917	23.32	0.0024	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,473.65400	4,557.117	23.32	0.9976	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.12330	0.141	23.32	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,472.92330	5,556.341	23.32	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			11.11930	10.448	20.57	0.0178	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,255.21930	4,340.848	20.57	0.9822	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			3.25490	3.080	20.57	0.0059	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,247.35490	5,333.480	20.57	0.9941	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			34.93850	32.699	20.57	0.0489	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,279.03850	3,363.099	20.57	0.9511	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			667.61920	644.342	16.79	0.5066	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			674.81920	741.642	16.79	0.4934	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			366.99760	356.759	18.34	0.3168	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,374.19760	1,454.059	18.34	0.6832	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,190.99120	1,145.346	14.87	0.7510	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			198.19120	242.645	14.87	0.2490	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			13.65090		13.74130			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.68930		13.78140			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.70970		13.80260			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			13.88490		13.97960			0.0000	14,107,058.40	1,016	94,004
€ / R	On	18/09/2017	Foreign Exchange Future			14.16360		14.26150			0.0000	0.00	0	7,347
€ / R	On	18/12/2017	Foreign Exchange Future			14.44560		14.54800			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			14.73420		14.84060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												14,107,058.40	1,016	102,905
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		1,479.70840	1,569.486	22.18	0.9975	0.00	0	0	
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		1.00840	0.386	22.18	0.0025	0.00	0	0	
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put		1,029.54990	1,115.916	15.46	0.9743	0.00	0	0	
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call		10.94990	5.216	15.46	0.0257	0.00	0	0	
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put		219.40480	253.735	11.45	0.5622	0.00	0	0	
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call		222.00480	163.435	11.45	0.4378	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		1.97970	1.364	23.04	0.0029	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		5,212.37970	5,306.464	23.04	0.9971	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		1.95150	1.343	23.04	0.0029	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		463.41060	494.110	13.30	0.5828	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		5,222.35150	5,316.443	23.04	0.9971	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		2.00830	1.384	23.04	0.0030	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		5,202.40830	5,296.484	23.04	0.9970	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,304.15520	2,391.927	17.22	0.9635	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		23.75520	16.827	17.22	0.0365	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		333.01060	269.010	13.30	0.4172	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		6.42140	6.970	19.13	0.0111	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		5,214.92140	5,313.370	19.13	0.9889	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		6.34830	6.893	19.13	0.0110	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		5,224.84830	5,323.293	19.13	0.9890	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		6.49540	7.047	19.13	0.0112	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		5,204.99540	5,303.447	19.13	0.9888	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		28.01960	19.627	21.42	0.0211	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,890.01960	6,984.027	21.42	0.9789	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		145.52700	121.888	19.69	0.1100	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,657.52700	3,736.288	19.69	0.8900	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		2,117.73630	2,179.979	16.76	0.7878	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		275.73630	235.579	16.76	0.2122	0.00	0	18,000	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		145.24210	121.626	19.71	0.1097	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		3,667.24210	3,746.026	19.71	0.8903	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		145.81110	122.151	19.67	0.1103	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		3,647.81110	3,726.552	19.67	0.8897	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		997.45640	912.398	13.58	0.6276	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		449.45640	466.798	13.58	0.3724	0.00	0	18,000	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		902.99810	927.195	14.56	0.4962	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		881.50380	798.979	14.53	0.5074	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		890.90380	914.779	14.53	0.4926	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		877.53890	795.178	14.54	0.5056	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		896.93890	920.978	14.54	0.4944	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		873.59810	791.395	14.56	0.5038	0.00	0	0	
Total € / R Option												0.00	0	36,000
Total € / R												14,107,058.40	1,016	138,905

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	19/06/2017	Foreign Exchange Future			9.91300		9.95490			0.0000	2,726,075.00	275	26,847
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.04860		10.09140			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.18380		10.22820			0.0000	0.00	0	4,400
Total AU\$ / R Future												2,726,075.00	275	31,472
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,098.24460	2,139.905	16.66	0.9894	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			3.13230	2.895	16.72	0.0105	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,108.23230	2,149.895	16.72	0.9895	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			3.12030	2.885	16.77	0.0105	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,118.22030	2,159.885	16.77	0.9895	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			3.14460	2.905	16.66	0.0106	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,098.32480	2,137.605	14.98	0.9607	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			19.56040	16.130	15.01	0.0391	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,108.16040	2,147.530	15.01	0.9609	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			19.39800	16.057	15.05	0.0388	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,117.99800	2,157.456	15.05	0.9612	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			19.72480	16.205	14.98	0.0393	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			76.96820	66.909	14.16	0.1157	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,728.76820	1,763.109	14.16	0.8843	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			78.44950	68.248	14.13	0.1178	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,710.24950	1,744.448	14.13	0.8822	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			77.70480	67.575	14.14	0.1167	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,719.50480	1,753.775	14.14	0.8833	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,726,075.00	275	31,472
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.63750		9.71910			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.79780		9.88170			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.95840		10.04550			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			5.06280	4.074	17.64	0.0140	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,025.96280	2,106.574	17.64	0.9860	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			5.03840	4.057	17.69	0.0139	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,035.93840	2,116.557	17.69	0.9861	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			5.08770	4.091	17.58	0.0141	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,015.98770	2,096.591	17.58	0.9859	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			62.27100	50.420	15.30	0.1043	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,470.57100	1,542.620	15.30	0.8957	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			61.50680	49.775	15.32	0.1030	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,479.80680	1,551.975	15.32	0.8970	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			63.04530	51.076	15.29	0.1055	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,461.34530	1,533.276	15.29	0.8945	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			273.14140	239.173	13.42	0.3333	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
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			767.64140	820.773	13.42	0.6667	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			270.54500	236.877	13.44	0.3306	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			775.04500	828.477	13.44	0.6694	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			275.76360	241.490	13.41	0.3360	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			760.26360	813.090	13.41	0.6640	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/06/2017	Foreign Exchange Future			12.96680		13.05720			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.24320		13.33690			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.52540		13.62350			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			19.80580	15.999	21.17	0.0311	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,842.60580	2,929.199	21.17	0.9689	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			19.75800	15.955	21.21	0.0310	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,852.55800	2,939.155	21.21	0.9690	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			19.85480	16.042	21.12	0.0312	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,832.65480	2,919.242	21.12	0.9688	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			112.37090	90.512	17.23	0.1202	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,165.47090	2,237.312	17.23	0.8798	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			111.48870	89.731	17.24	0.1192	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,174.58870	2,246.531	17.24	0.8808	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			113.26250	91.298	17.22	0.1211	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,156.36250	2,228.098	17.22	0.8789	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			568.15960	510.358	15.48	0.4181	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			974.65960	1,014.958	15.48	0.5819	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			564.95770	507.380	15.50	0.4162	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			981.45770	1,021.980	15.50	0.5838	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			571.38050	513.358	15.47	0.4201	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			967.88050	1,007.958	15.47	0.5799	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.85180		1.86690			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.86680		1.88170			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.88050		1.89600			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			16.10940	12.327	18.95	0.0198	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,947.10940	4,094.327	18.95	0.9802	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			16.76130	12.880	18.36	0.0212	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,747.76130	3,894.880	18.36	0.9788	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	2.25	Call			16.42070	12.592	18.65	0.0204	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,847.42070	3,994.592	18.65	0.9796	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			155.33280	134.623	16.76	0.1283	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,838.33280	2,966.623	16.76	0.8717	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			147.42240	127.718	16.88	0.1222	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,930.42240	3,059.718	16.88	0.8778	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			163.74450	141.974	16.64	0.1348	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,746.74450	2,873.974	16.64	0.8652	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			672.30010	598.860	14.25	0.3919	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,312.30010	1,393.860	14.25	0.6081	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			739.40270	660.350	14.08	0.4228	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,179.40270	1,255.350	14.08	0.5772	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			705.09420	628.873	14.17	0.4071	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,245.09420	1,323.873	14.17	0.5929	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.84440		1.85950			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			78.82410	53.846	14.75	0.1198	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			1,083.82410	1,209.846	14.75	0.8802	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			67.88610	46.051	14.95	0.1041	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,172.88610	1,302.051	14.95	0.8959	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			58.45920	39.404	15.15	0.0904	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,263.45920	1,395.405	15.15	0.9096	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.87480		1.88740			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,771.03590	2,899.193	18.23	0.9345	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			43.40220	46.482	18.63	0.0635	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,869.40220	2,998.482	18.63	0.9365	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			41.90150	45.849	19.02	0.0617	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,967.90150	3,097.849	19.02	0.9383	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			45.03590	47.193	18.23	0.0655	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.65780		1.67110			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
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68450		1.69800			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71010		1.72410			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			51.49930	37.849	20.34	0.0550	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,940.49930	3,059.849	20.34	0.9450	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			48.43870	35.405	20.55	0.0515	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,037.43870	3,157.405	20.55	0.9485	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			45.61660	33.161	20.75	0.0483	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,134.61660	3,255.161	20.75	0.9517	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			174.28400	145.220	18.11	0.1399	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,694.28400	2,800.220	18.11	0.8601	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			165.26090	137.325	18.23	0.1329	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,785.26090	2,892.325	18.23	0.8671	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			183.87970	153.640	17.99	0.1472	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,603.87970	2,708.640	17.99	0.8528	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			730.23560	658.244	15.46	0.4244	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,189.23560	1,257.244	15.46	0.5756	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			699.41090	629.450	15.59	0.4092	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,258.41090	1,328.450	15.59	0.5908	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			762.58750	688.518	15.32	0.4401	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,121.58750	1,187.518	15.32	0.5599	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12260		0.12360			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12110		0.12210			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12230		0.12100			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.03230		9.05200			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.15120		9.17130			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.26900		9.29080			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			3.40360	2.920	16.67	0.0116	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,901.40360	1,920.620	16.67	0.9884	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			3.38840	2.908	16.73	0.0115	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,911.38840	1,930.608	16.73	0.9885	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			3.41910	2.933	16.62	0.0117	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,891.41910	1,910.633	16.62	0.9883	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,445.36170	1,462.685	14.33	0.9166	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
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			36.10600	33.365	14.35	0.0822	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,454.80600	1,472.165	14.35	0.9178	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			37.22630	34.414	14.32	0.0845	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,435.92630	1,453.214	14.32	0.9155	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			36.66170	33.885	14.33	0.0834	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			932.63000	945.034	19.64	0.5960	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			419.39550	410.036	19.62	0.4015	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			938.59550	951.036	19.62	0.5985	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			415.38490	406.059	19.60	0.3990	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			944.58490	957.059	19.60	0.6010	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			423.43000	414.034	19.64	0.4040	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.24890		1.25520			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.26280		1.26930			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.27520		1.28520			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,248.00000	1,311.000		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			1,348.00000	1,411.000		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			1,448.00000	1,511.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			1,007.00000	1,072.000		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			1,107.00000	1,172.000		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			907.00000	972.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			348.00000	448.000		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			148.00000	248.000		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			248.00000	348.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24160		1.23980			0.0000	124,160.00	100	4,138
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24490		1.24310			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.24850		1.24670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future												124,160.00	100	4,138
Total QUANTO £ / \$												124,160.00	100	4,138
QUANTO €	On 19/06/2017	Foreign Exchange Future				1.08040		1.07940			0.0000	0.00	0	45,375
QUANTO €	On 18/09/2017	Foreign Exchange Future				1.08560		1.08470			0.0000	0.00	0	0
QUANTO €	On 18/12/2017	Foreign Exchange Future				1.09120		1.09030			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	45,375
Total QUANTO € / \$												0.00	0	45,375
RAIN	On 19/06/2017	Foreign Exchange Future				21,626.54000		21,784.79000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Future				9.20590		9.24600			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Call				14.45200	12.046	15.25	0.0432	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put				1,288.45200	1,326.146	15.25	0.9568	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call				14.13550	11.815	15.28	0.0424	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put				1,298.13550	1,335.915	15.28	0.9576	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call				14.77580	12.283	15.22	0.0441	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put				1,278.77580	1,316.383	15.22	0.9559	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Future				3.45500		3.48750			0.0000	0.00	0	19,800
Total TRY / R Future												0.00	0	19,800
TRY / R	On 19/06/2017	Foreign Exchange Option	4.27	Call				2.80790	2.802	20.54	0.0220	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.27	Put				785.30790	817.802	20.54	0.9780	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.28	Call				2.77720	2.773	20.70	0.0217	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.28	Put				795.27720	827.773	20.70	0.9783	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.26	Call				2.83990	2.833	20.38	0.0224	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.26	Put				775.33990	807.833	20.38	0.9776	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	19,800
ZMW / R	On 19/06/2017	Foreign Exchange Future				1.29960		1.31340			0.0000	0.00	0	0
ZMW / R	On 18/09/2017	Foreign Exchange Future				1.28030		1.29400			0.0000	0.00	0	0
ZMW / R	On 18/12/2017	Foreign Exchange Future				1.26020		1.27370			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									433 546 660.90	33,649	836,931
Total Options									3 655 444.35	18,000	1,236,432
Grand Total:									437,202,105.25	51,649	2,073,363