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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/03/2017 Foreign Exchange Future			12.90710		12.74210			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.90710		12.74430			0.0000	2,413,627.70	187	5,922
\$ / R On 03/04/2017 Foreign Exchange Future			12.91380		12.75090			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.92930		12.76610			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.93150		12.76830			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			12.93380		12.77040			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.93600		12.77260			0.0000	12,936.00	1	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.94710		12.78350			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.95150		12.78780			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.95370		12.79000			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.96260		12.79860			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.96930		12.80520			0.0000	6,484,650.00	500	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			12.97810		12.81390			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			12.98260		12.81830			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.99820		12.83360			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.03150		12.86640			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.04260		12.87720			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.08460		12.91710			0.0000	1,895,827,694.00	144,890	544,984
\$ / R On 28/06/2017 Foreign Exchange Future			13.10460		12.93600			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.10900		12.94030			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.13590		12.96660			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			13.15610		12.98640			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.16510		12.99520			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.16960		12.99960			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.17860		13.00840			0.0000	5,007,868.00	380	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.20320		13.03250			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.24360		13.07200			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.28850		13.11600			0.0000	50,987,974.50	3,837	26,613
\$ / R	On	27/09/2017	Foreign Exchange Future			13.30870		13.13570			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.31100		13.13790			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.36700		13.19210			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.37600		13.20070			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.41410		13.23750			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.44780		13.27000			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.49260		13.31330			0.0000	17,756,261.60	1,316	46,889
\$ / R	On	22/12/2017	Foreign Exchange Future			13.50160		13.32200			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.62110		13.43630			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.62560		13.44060			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.69780		13.50960			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.78010		13.59070			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.81550		13.62600			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.82440		13.63480			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.89970		13.70970			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			14.02370		13.83320			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.10120		13.91040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.22740		14.03610			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.29600		14.10450			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.43110		14.23900			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.50410		14.31170			0.0000	0.00	0	0
Total \$ / R Future												1,978,491,011.80	151,111	634,895
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			758.63510	595.692	43.62	0.9748	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			0.73510	2.792	43.62	0.0252	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,697.92940	2,532.917	92.32	0.9999	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.02940	0.017	92.32	0.0001	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,875.79460	1,713.247	47.75	0.9979	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.09460	0.347	47.75	0.0021	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			31.80830	89.620	23.93	0.3441	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			360.90830	255.820	23.93	0.6559	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			495.52370	370.430	24.95	0.7705	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			16.42370	54.230	24.95	0.2295	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Call			100.89830	215.648	23.12	0.6230	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Put			149.99830	101.848	23.12	0.3770	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			413.56920	299.741	24.34	0.7057	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			24.46920	73.541	24.34	0.2943	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			122.48590	91.560	20.89	0.2831	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			238.58590	370.860	20.89	0.7169	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			403.77130	316.317	22.51	0.6131	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			69.87130	145.617	22.51	0.3869	4,368,522.00	30,000	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			528.89050	423.858	23.20	0.7046	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			12.18580	34.150	26.29	0.1121	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,240.94310	1,093.816	28.76	0.9249	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			7.04310	23.116	28.76	0.0751	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			44.99050	103.158	23.20	0.2954	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			326.85650	252.387	22.05	0.5439	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			92.95650	181.687	22.05	0.4561	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			756.14850	627.350	24.35	0.8204	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			22.24850	56.650	24.35	0.1796	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			996.08580	854.850	26.29	0.8879	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,180.35870	1,036.698	27.84	0.9115	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			8.65870	28.198	27.84	0.0885	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,249.63890	4,087.184	47.83	0.9973	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.03890	0.984	47.83	0.0027	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			8.99380	28.973	27.22	0.0896	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,188.59380	1,045.173	27.22	0.9104	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			1,022.86150	885.161	25.94	0.8808	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			13.26150	38.961	25.94	0.1192	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			907.24730	774.690	25.04	0.8534	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			17.64730	48.490	25.04	0.1466	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			332.16110	266.353	21.51	0.5347	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			104.76110	202.353	21.51	0.4653	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,177.20180	1,034.883	26.55	0.9060	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			9.80180	30.883	26.55	0.0940	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			755.56760	636.268	23.89	0.7962	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			28.16760	72.268	23.89	0.2038	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,610.62310	1,456.426	25.24	0.9568	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			4.12310	13.526	25.24	0.0432	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			245.49560	205.764	19.26	0.4322	0.00	0	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			173.29560	297.264	19.26	0.5678	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,524.66900	1,376.034	24.28	0.9416	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			4.66900	19.733	24.28	0.0584	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,262.55910	2,104.120	25.94	0.9799	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			1.15910	6.720	25.94	0.0201	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			24.87880	69.374	22.56	0.1659	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			1,026.27880	906.774	22.56	0.8341	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			49.43140	115.133	21.43	0.2563	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			750.83140	652.533	21.43	0.7437	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,891.96040	2,729.947	28.08	0.9922	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.56040	2.547	28.08	0.0078	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,871.97510	3,709.650	35.23	0.9943	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.57510	2.250	35.23	0.0057	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			12.57770	41.261	23.58	0.1047	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,313.97770	1,178.661	23.58	0.8953	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			1.34150	7.540	25.80	0.0224	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			2,202.74150	2,044.940	25.80	0.9776	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,436.51430	1,299.943	23.75	0.9042	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			11.71430	39.243	23.75	0.0958	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			349.83960	302.563	19.01	0.5060	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			155.03960	271.863	19.01	0.4940	271,863.00	1,000	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			188.27480	170.104	17.67	0.3466	0.00	0	30,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			282.17480	428.204	17.67	0.6534	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			884.98340	786.794	21.21	0.7607	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			53.28340	119.394	21.21	0.2393	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			771.98810	689.395	20.24	0.7001	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			85.58810	167.595	20.24	0.2999	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			759.52460	691.578	19.56	0.6590	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			125.92460	223.078	19.56	0.3410	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			3,107.03090	2,950.388	25.11	0.9752	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			3.43090	11.888	25.11	0.0248	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			350.81460	325.733	17.49	0.4384	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			298.01460	438.333	17.49	0.5616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			16.43340	42.065	23.23	0.0687	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,619.33340	2,477.465	23.23	0.9313	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			16.21110	41.682	23.25	0.0681	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,629.11110	2,487.082	23.25	0.9319	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			16.65870	42.450	23.21	0.0693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			64.43290	63.996	15.11	0.1310	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			438.50360	587.791	16.48	0.6402	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			281.40360	263.191	16.48	0.3598	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			221.58430	336.399	18.02	0.4278	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			965.03350	1,133.187	14.94	0.8944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			47.93350	48.587	14.94	0.1056	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			0.00000	438.860	17.31	0.4892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			0.00000	423.460	17.31	0.5108	105,864.98	250	250
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			881.53290	1,048.596	15.11	0.8690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			216.43710	330.007	18.07	0.4213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			763.43200	927.900	15.37	0.8253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			96.33200	93.300	15.37	0.1747	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			365.07150	340.063	16.87	0.4217	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			362.17150	504.663	16.87	0.5783	3,027,976.20	6,000	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			644.48430	591.799	18.02	0.5722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			194.73140	302.742	18.34	0.3931	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			283.58360	411.474	17.40	0.4999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			496.48360	456.874	17.40	0.5001	228,437.20	500	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			655.27850	815.431	15.63	0.7759	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			138.17850	130.831	15.63	0.2241	130,830.60	1,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			659.33710	605.407	18.07	0.5787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			353.52640	329.875	16.82	0.4140	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			1,011.79900	932.359	19.35	0.7022	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			128.89900	216.959	19.35	0.2978	108,479.30	500	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			231.12130	216.612	16.21	0.3171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			498.22130	651.212	16.21	0.6829	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			727.63140	668.142	18.34	0.6069	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			30.34440	68.513	22.17	0.1076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			418.19250	566.009	16.58	0.6247	566,008.80	1,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			301.09250	281.409	16.58	0.3753	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			273.78150	399.815	17.49	0.4892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			516.68150	475.215	17.49	0.5108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			370.62640	514.475	16.82	0.5860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			25.37460	59.371	22.48	0.0945	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			766.55000	704.008	18.48	0.6219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			183.65000	288.608	18.48	0.3781	432,911.25	1,500	5,200
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			927.91210	854.055	19.07	0.6772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			145.01210	238.655	19.07	0.3228	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,113.24440	1,983.913	22.17	0.8924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			257.84050	241.376	16.36	0.3404	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			87.95490	158.486	20.23	0.2271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,300.85490	1,203.886	20.23	0.7729	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			681.84140	626.050	18.16	0.5883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			208.94140	320.650	18.16	0.4117	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,258.27460	2,124.771	22.48	0.9055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			18.94010	46.971	22.99	0.0761	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			102.10540	179.186	19.88	0.2528	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,185.00540	1,094.586	19.88	0.7472	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			919.63450	846.321	19.04	0.6746	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			146.73450	240.921	19.04	0.3254	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			464.94050	615.976	16.36	0.6596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			8.55520	24.946	23.77	0.0429	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			69.05890	131.607	20.77	0.1925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,481.95890	1,377.007	20.77	0.8075	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,418.26730	1,315.788	20.58	0.7960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			75.36730	140.388	20.58	0.2040	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,501.84010	2,362.371	22.99	0.9239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,071.65250	988.250	19.54	0.7188	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,953.24590	2,804.929	23.69	0.9501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			10.34590	29.529	23.69	0.0499	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,289.42770	3,134.965	23.89	0.9654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			6.52770	19.565	23.89	0.0346	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,091.45520	2,940.346	23.77	0.9571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,037.34160	956.189	19.43	0.7094	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			83.09590	151.237	20.36	0.2179	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,345.99590	1,246.637	20.36	0.7821	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,943.38750	2,795.286	23.69	0.9496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			10.48750	29.886	23.69	0.0504	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			118.75250	202.850	19.54	0.2812	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	14.11	Put			1,282.88490	1,186.894	20.18	0.7691	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,348.92050	3,193.582	23.93	0.9676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			6.02050	18.182	23.93	0.0324	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,638.79640	1,527.141	21.16	0.8334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			55.89640	111.741	21.16	0.1666	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			124.44160	210.789	19.43	0.2906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.08550	0.589	24.40	0.0014	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			78.24720	144.351	20.50	0.2091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,391.14720	1,289.751	20.50	0.7909	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,190.37170	3,037.498	23.83	0.9615	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			7.47170	22.098	23.83	0.0385	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			89.98490	161.494	20.18	0.2309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.23220	1.306	24.40	0.0029	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			330.08800	467.015	17.07	0.5479	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			412.98800	382.415	17.07	0.4521	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.28250	1.527	24.40	0.0034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,133.18250	4,966.927	24.40	0.9966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,732.98550	5,565.988	24.40	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,874.43440	2,727.898	23.64	0.9457	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,792.90920	6,625.500	24.40	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00920	0.100	24.40	0.0003	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,816.11420	3,655.583	24.21	0.9808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			3.21420	10.183	24.21	0.0192	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,233.13220	5,066.706	24.40	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,609.55870	2,467.850	23.21	0.9307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			34.64700	76.188	21.95	0.1185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,007.54700	1,881.588	21.95	0.8815	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			16.88480	42.841	23.19	0.0699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,599.78480	2,458.241	23.19	0.9301	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			11.53440	32.498	23.64	0.0543	0.00	0	19,880
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,312.46090	3,158.367	23.42	0.9613	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			8.46090	22.967	23.42	0.0387	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			770.52670	709.229	18.25	0.6097	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			206.52670	313.829	18.25	0.3903	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			930.16210	858.497	18.78	0.6609	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			170.46210	267.497	18.78	0.3391	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,014.15670	4,846.948	22.52	0.9942	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.75670	2.848	22.52	0.0058	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			153.85730	242.367	19.16	0.2978	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,137.25730	1,056.467	19.16	0.7022	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,670.03060	1,567.326	20.41	0.7961	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			96.43060	163.426	20.41	0.2039	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			365.24460	495.607	17.09	0.5086	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			570.04460	530.507	17.09	0.4914	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,435.81080	1,343.422	19.74	0.7509	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			131.01080	208.522	19.74	0.2491	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	27/07/2017	Foreign Exchange Option	13.50	Put			780.76520	726.211	17.81	0.5755	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			280.36520	395.811	17.81	0.4245	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,541.40270	3,398.482	23.47	0.9467	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			11.00270	38.082	23.47	0.0533	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			948.59320	884.110	18.27	0.6267	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			236.99320	342.710	18.27	0.3733	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			973.40340	909.908	18.21	0.6216	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			255.90340	363.108	18.21	0.3784	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			789.26640	740.516	17.43	0.5449	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			361.26640	484.116	17.43	0.4551	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,797.60760	3,654.990	23.71	0.9310	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			29.60760	58.590	23.71	0.0690	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			722.21530	875.809	15.80	0.6678	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			356.21530	337.309	15.80	0.3322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			336.92550	452.775	17.78	0.4119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			980.92550	924.275	17.78	0.5881	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,338.01190	3,204.391	22.51	0.8990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,291.96450	4,150.685	24.30	0.9352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			27.70100	58.725	24.30	0.0644	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,301.70100	4,160.225	24.30	0.9356	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,282.23030	4,141.148	24.30	0.9348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			0.00000	1,537.576	19.39	0.7292	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			0.00000	276.076	19.39	0.2708	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,581.15000	1,496.037	19.29	0.7219	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			197.15000	284.537	19.29	0.2781	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			27.96450	59.185	24.30	0.0648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			135.69920	207.494	20.14	0.2114	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			0.00000	1,030.026	15.44	0.7347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			0.00000	241.526	15.44	0.2653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			536.85230	679.140	16.55	0.5618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			560.85230	530.640	16.55	0.4382	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			28.23030	59.648	24.30	0.0652	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			379.67890	359.524	15.90	0.3460	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,226.71080	1,397.684	14.87	0.8520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			110.71080	109.184	14.87	0.1480	0.00	0	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			793.36730	747.663	17.26	0.5291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			409.36730	536.163	17.26	0.4709	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,019.69920	1,918.994	20.14	0.7886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			68.35480	113.001	21.71	0.1223	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,328.86580	1,253.713	18.68	0.6736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			244.86580	342.213	18.68	0.3264	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,923.07050	3,782.621	23.71	0.9226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			39.07050	71.121	23.71	0.0774	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			695.67890	848.024	15.90	0.6540	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,555.68700	1,471.261	19.23	0.7174	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,744.83140	1,654.851	19.66	0.7488	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	14.69	Call		170.83140	253.351	19.66	0.2512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		597.59670	744.541	16.28	0.5993	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		481.59670	456.041	16.28	0.4007	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,952.35480	2,824.502	21.71	0.8777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		15.37070	36.176	24.30	0.0423	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		441.38160	572.379	17.06	0.4952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		725.38160	683.879	17.06	0.5048	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,952.47870	3,811.736	23.77	0.9236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		38.47870	70.236	23.77	0.0764	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		201.68700	289.761	19.23	0.2826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,345.41050	1,269.469	18.72	0.6771	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,727.35440	3,588.967	23.31	0.9157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		43.35440	77.467	23.31	0.0843	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,884.00000	986,711.500	24.30	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.30	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,899.37070	4,747.676	24.30	0.9577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		54.01190	92.891	22.51	0.1010	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		224.95220	317.642	18.92	0.3061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,428.95220	1,349.142	18.92	0.6939	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		339.42170	455.713	17.76	0.4141	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		973.42170	917.213	17.76	0.5859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		241.41050	337.969	18.72	0.3229	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,034.99220	3,896.997	23.87	0.9206	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		40.69220	75.697	23.87	0.0794	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		795.45500	751.110	17.20	0.5224	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		431.15500	559.810	17.20	0.4776	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		589.34370	558.575	16.59	0.4432	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		547.24370	689.575	16.59	0.5568	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,829.73250	1,741.791	19.50	0.7327	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		211.83250	298.791	19.50	0.2673	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		805.69190	762.266	17.07	0.5022	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		506.39190	638.266	17.07	0.4978	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,299.29920	4,165.062	23.97	0.9132	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		49.99920	91.062	23.97	0.0868	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,148.78850	1,088.526	17.83	0.5875	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		406.28850	522.626	17.83	0.4125	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		813.94540	771.629	16.94	0.4835	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		583.94540	719.429	16.94	0.5165	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,530.23830	4,396.495	23.75	0.9076	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		60.23830	104.295	23.75	0.0924	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		818.59340	776.769	16.87	0.4729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		631.89340	769.369	16.87	0.5271	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		99.83050	147.621	23.10	0.1221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,086.53050	3,955.022	23.10	0.8779	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,065.08440	1,974.681	19.51	0.7264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		258.38440	347.281	19.51	0.2736	0.00	0	40,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		99.19300	147.207	23.12	0.1218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,095.89300	3,964.607	23.12	0.8782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		100.15620	148.036	23.08	0.1225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,076.85620	3,945.436	23.08	0.8775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		842.53800	993.125	16.01	0.6334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		529.23800	500.525	16.01	0.3666	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		0.00000	1,192.086	15.56	0.7098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		0.00000	349.487	15.56	0.2902	664,024.35	1,900	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		0.00000	1,966.381	19.50	0.7252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		0.00000	348.981	19.50	0.2748	1,326,127.04	3,800	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		737.96660	883.006	16.40	0.5834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		654.66660	620.406	16.40	0.4166	25,316,274.99	40,806	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,318.82190	1,490.311	15.13	0.7993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		215.52190	207.711	15.13	0.2007	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,676.58330	1,851.083	14.75	0.8776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		113.28330	108.483	14.75	0.1224	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,474.65430	1,649.337	14.95	0.8374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		161.35430	156.737	14.95	0.1626	3,197,902.97	20,403	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,121.53080	1,288.527	15.41	0.7413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		308.23080	295.927	15.41	0.2587	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		786.34490	934.078	16.21	0.6071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		593.04490	561.478	16.21	0.3929	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,922.34270	3,792.390	22.77	0.8714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		105.64270	154.990	22.77	0.1286	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,073.93910	2,954.117	21.04	0.8274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		147.23910	206.717	21.04	0.1726	4,217,644.91	20,403	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,962.76490	1,875.750	19.35	0.7122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		276.06490	368.350	19.35	0.2878	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		363.22140	467.279	18.54	0.3532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,549.92140	1,474.679	18.54	0.6468	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		438.22080	553.696	17.94	0.4072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,274.92080	1,211.096	17.94	0.5928	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,960.92510	3,830.598	22.85	0.8730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		104.22510	153.198	22.85	0.1270	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		357.52830	460.662	18.59	0.3489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,574.22830	1,498.062	18.59	0.6511	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		431.12230	545.505	17.99	0.4022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,297.82230	1,232.905	17.99	0.5978	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,989.88290	3,859.277	22.91	0.8741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		103.18290	151.877	22.91	0.1259	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		475.77420	596.797	17.69	0.4327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,162.47420	1,104.197	17.69	0.5673	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,806.49480	4,669.814	23.59	0.9115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		59.79480	102.414	23.59	0.0885	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		452.82100	570.501	17.84	0.4172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,229.52100	1,167.901	17.84	0.5828	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,366.95170	3,243.188	21.64	0.8450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			130.25170	185.788	21.64	0.1550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,624.47800	3,497.654	22.17	0.8583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			117.77800	170.254	22.17	0.1417	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			688.64420	830.500	16.61	0.5580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			725.34420	687.900	16.61	0.4420	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			162.74650	229.351	20.69	0.1898	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,849.44650	2,736.751	20.69	0.8102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,028.51940	3,897.549	22.98	0.8757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			101.81940	150.149	22.98	0.1243	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			676.89420	817.881	16.66	0.5517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			743.59420	705.281	16.66	0.4483	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,762.25010	4,626.934	23.56	0.9076	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			64.25010	108.534	23.56	0.0924	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			819.88790	778.118	16.86	0.4708	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			641.88790	779.718	16.86	0.5292	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,305.30350	1,243.036	17.77	0.5659	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			541.60350	664.136	17.77	0.4341	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,290.21870	1,228.782	17.73	0.5617	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			550.81870	674.382	17.73	0.4383	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,300.77260	2,208.633	19.42	0.7037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			350.37260	446.433	19.42	0.2963	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			172.72820	233.811	22.46	0.1609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,153.12820	4,026.011	22.46	0.8391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			717.54610	680.513	16.28	0.3960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,172.19310	4,044.903	22.49	0.8399	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			927.14610	1,078.313	16.28	0.6040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,067.29050	1,225.635	15.81	0.6602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			557.69050	527.835	15.81	0.3398	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			172.26100	233.258	22.48	0.1605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,162.66100	4,035.458	22.48	0.8395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			171.79310	232.703	22.49	0.1601	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,578.06110	2,481.278	19.72	0.7154	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			358.76110	451.378	19.72	0.2846	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,906.34630	1,826.243	18.70	0.6331	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			497.04630	606.343	18.70	0.3669	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,442.90290	1,378.740	17.84	0.5498	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			668.90290	794.240	17.84	0.4502	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,370.32320	1,309.093	17.69	0.5341	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			705.12320	833.493	17.69	0.4659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			261.80760	329.117	22.16	0.1947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,242.10760	4,119.417	22.16	0.8053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,010.69720	1,153.891	16.78	0.5771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			940.99720	894.191	16.78	0.4229	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			261.22930	328.457	22.18	0.1943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,251.52930	4,128.757	22.18	0.8057	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	18/06/2018	Foreign Exchange Option	17.71	Call			260.65360	327.803	22.19	0.1939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,260.95360	4,138.103	22.19	0.8061	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,589.64620	1,523.776	17.96	0.5367	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			802.84620	927.476	17.96	0.4633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			804.61150	925.457	18.19	0.4483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,764.21150	1,694.257	18.19	0.5517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			809.92660	931.185	18.16	0.4505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,749.52660	1,679.985	18.16	0.5495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			807.26700	928.319	18.18	0.4494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,756.86700	1,687.119	18.18	0.5506	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,743.51820	1,675.825	18.07	0.5291	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			919.61820	1,043.224	18.07	0.4709	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			916.22470	1,036.356	18.25	0.4576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,901.72470	1,830.356	18.25	0.5424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			921.64230	1,042.135	18.23	0.4596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,887.14230	1,816.135	18.23	0.5404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			918.92500	1,039.237	18.24	0.4586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,894.42500	1,823.237	18.24	0.5414	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,891.57850	1,822.144	18.16	0.5229	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,030.57850	1,153.244	18.16	0.4771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,028.59390	1,148.462	18.31	0.4654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,046.89390	1,974.362	18.31	0.5346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,034.06570	1,154.268	18.29	0.4673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,032.36570	1,960.168	18.29	0.5327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,031.32530	1,151.360	18.30	0.4664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,039.62530	1,967.260	18.30	0.5336	0.00	0	0
Total \$ / R Option												43,962,867.59	129,062	1,120,993
Total \$ / R												2,022,453,879.39	280,173	1,755,888
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.08460		12.91710			0.0000	314,030.40	24	586
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.28850		13.11600			0.0000	132,885.00	10	17
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.49260		13.31330			0.0000	0.00	0	4
Total \$ / R MAXI Future												446,915.40	34	607
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			512.36400	1,569.443	24.00	0.0284	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			346,802.36400	331,109.443	24.00	0.9716	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			505.53750	1,550.250	24.01	0.0280	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			347,795.53750	332,090.250	24.01	0.9720	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			519.28520	1,588.825	23.99	0.0287	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			345,809.28520	330,128.826	23.99	0.9713	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			12,162.12750	18,866.485	20.37	0.1944	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			215,562.12750	205,016.485	20.37	0.8056	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			12,074.13400	18,747.956	20.39	0.1934	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			216,474.13400	205,897.956	20.39	0.8066	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			12,250.62630	18,985.856	20.36	0.1955	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			214,650.62630	204,135.856	20.36	0.8045	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Call			54,779.93820	67,717.011	17.28	0.4782	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Put			98,449.93820	93,457.011	17.28	0.5218	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Call			54,469.09840	67,374.001	17.29	0.4763	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put			99,139.09840	94,114.001	17.29	0.5237	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Call			55,092.66590	68,062.370	17.26	0.4801	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Put			97,762.66590	92,802.370	17.26	0.5199	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												446,915.40	34	607
£ / R	On 31/03/2017	Foreign Exchange Future		16.14330				16.02570			0.0000	193,719.60	12	270
£ / R	On 13/04/2017	Foreign Exchange Future		16.18670				16.06800			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future		16.22340				16.10480			0.0000	0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future		16.23410				16.11450			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future		16.39810				16.27450			0.0000	51,932,782.70	3,167	60,516
£ / R	On 18/09/2017	Foreign Exchange Future		16.69380				16.56520			0.0000	166,938.00	10	1,786
£ / R	On 18/12/2017	Foreign Exchange Future		16.99470				16.85910			0.0000	0.00	0	818
Total £ / R Future												52,293,440.30	3,189	63,752
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Put			2,154.66800	2,037.917	50.74	0.9948	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Call			0.36800	1.217	50.74	0.0052	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			989.11090	898.405	22.38	0.8555	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			27.11090	55.105	22.38	0.1445	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,875.20950	7,756.649	37.92	0.9999	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.00950	0.049	37.92	0.0001	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			72.03500	127.420	20.64	0.2308	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			957.53500	893.320	20.64	0.7692	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			0.16830	1.078	26.97	0.0018	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,755.66830	7,632.978	26.97	0.9982	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			0.16590	1.066	26.97	0.0018	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,765.66590	7,642.966	26.97	0.9982	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			0.17070	1.090	26.97	0.0018	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,745.67070	7,622.990	26.97	0.9982	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			0.00000	600.398	17.52	0.5129	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			0.00000	498.498	17.52	0.4871	299,098.68	600	600
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			315.55790	397.837	18.90	0.3058	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,740.35790	1,694.037	18.90	0.6942	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			313.84290	395.804	18.91	0.3044	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,748.64290	1,702.004	18.91	0.6956	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			312.13860	393.787	18.93	0.3031	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,756.93860	1,709.987	18.93	0.6969	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			23.37780	33.127	22.86	0.0279	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			8,304.27780	8,178.427	22.86	0.9721	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			23.24540	32.952	22.86	0.0277	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			8,314.14540	8,188.252	22.86	0.9723	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			23.11360	32.778	22.86	0.0276	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,324.01360	8,198.078	22.86	0.9724	0.00	0	0
Total £ / R Option												299,098.68	600	600
Total £ / R												52,592,538.98	3,789	64,352
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11886		0.11735			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12121		0.11965			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12364		0.12201			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			4.28990	2.790	19.78	0.0078	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,269.08990	3,116.590	19.78	0.9922	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.59480	0.288	19.78	0.0010	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,265.39480	4,114.088	19.78	0.9990	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.06840	0.023	19.78	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,264.86840	5,113.823	19.78	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			10.87570	18.128	20.43	0.0289	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,046.07570	3,896.728	20.43	0.9711	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.96140	5.533	20.43	0.0100	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,038.16140	4,884.133	20.43	0.9900	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			36.22320	54.321	20.43	0.0749	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,071.42320	2,932.921	20.43	0.9251	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,354.27930	1,495.526	14.44	0.8443	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			153.37930	131.026	14.44	0.1557	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			763.38030	868.315	16.20	0.6125	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			562.48030	503.815	16.20	0.3875	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			414.28090	486.754	17.71	0.3987	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,213.38090	1,122.254	17.71	0.6013	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			14.00860		13.87240			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.05050		13.91280			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.07190		13.93410			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.25510		14.11310			0.0000	44,689,738.50	3,135	116,020
€ / R	On	18/09/2017	Foreign Exchange Future			14.54340		14.39590			0.0000	509,019.00	35	7,478
€ / R	On	18/12/2017	Foreign Exchange Future			14.83900		14.68360			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			15.14670		14.98100			0.0000	0.00	0	654
Total € / R Future												45,198,757.50	3,170	125,706
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,348.85620	1,215.011	43.36	0.9817	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			1.25620	3.611	43.36	0.0183	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			905.06820	800.938	23.27	0.8514	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			17.86820	51.438	23.27	0.1486	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			165.15670	162.412	17.12	0.3387	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			299.25670	434.312	17.12	0.6613	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.57270	6.767	26.61	0.0113	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,079.47270	4,941.667	26.61	0.9887	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.53680	6.687	26.61	0.0112	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			377.64810	375.139	16.46	0.4327	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,089.43680	4,951.587	26.61	0.9888	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.60910	6.848	26.61	0.0115	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,069.50910	4,931.748	26.61	0.9885	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,175.16100	2,066.903	20.56	0.9021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			28.26100	62.003	20.56	0.0979	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			380.74810	520.239	16.46	0.5673	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,072.76870	4,946.758	22.42	0.9644	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			8.57350	29.908	22.42	0.0354	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,082.67350	4,956.508	22.42	0.9646	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			8.47930	29.661	22.42	0.0351	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,092.57930	4,966.261	22.42	0.9649	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			8.66870	30.158	22.42	0.0356	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			136.62990	191.074	20.66	0.1520	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,513.02990	3,412.074	20.66	0.8480	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			136.27600	190.622	20.68	0.1516	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,522.67600	3,421.622	20.68	0.8484	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			136.98850	191.531	20.64	0.1524	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,503.38850	3,402.531	20.64	0.8476	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			25.30600	47.281	23.53	0.0420	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,751.70600	6,618.281	23.53	0.9580	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,071.84970	1,232.886	15.09	0.6974	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			388.24970	393.886	15.09	0.3026	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,993.97220	1,932.899	18.23	0.7131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			287.57220	381.899	18.23	0.2869	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			799.34410	786.452	15.71	0.4188	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			926.04090	1,078.657	15.72	0.5795	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			805.04090	791.957	15.72	0.4205	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			921.75680	1,074.181	15.73	0.5778	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			810.75680	797.481	15.73	0.4222	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			930.34410	1,083.152	15.71	0.5812	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												45,198,757.50	3,170	161,706
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.98320		9.82300			0.0000	189,680.80	19	23,795
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.12380		9.95950			0.0000	101,238.00	10	1,735
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.26650		10.09630			0.0000	0.00	0	53
Total AU\$ / R Future												290,918.80	29	25,583

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 Option	12.07	Call			2.89710	7.204	19.29	0.0218	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,249.89710	2,094.004	19.29	0.9782	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.91450	7.282	19.18	0.0221	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,229.91450	2,074.082	19.18	0.9779	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.90570	7.243	19.23	0.0220	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,239.90570	2,084.043	19.23	0.9780	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			15.88530	32.434	17.04	0.0652	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,236.38530	2,088.634	17.04	0.9348	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			15.80960	32.223	17.08	0.0647	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,246.30960	2,098.423	17.08	0.9353	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			15.96140	32.648	17.01	0.0657	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,226.46140	2,078.848	17.01	0.9343	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,844.46130	1,714.032	15.58	0.8493	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			62.00360	102.365	15.55	0.1532	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,825.70360	1,695.865	15.55	0.8468	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			61.37970	101.444	15.56	0.1520	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,835.07970	1,704.944	15.56	0.8480	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			60.76130	100.532	15.58	0.1507	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												290,918.80	29	25,583
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.79680		9.66200			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.96310		9.82380			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.13200		9.98720			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	30
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			4.20470	10.212	19.64	0.0297	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,082.20470	1,953.412	19.64	0.9703	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			4.18480	10.031	19.66	0.0292	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,092.18480	1,963.231	19.66	0.9708	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			4.22480	10.396	19.62	0.0302	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,072.22480	1,943.596	19.62	0.9698	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			54.15610	94.917	17.21	0.1605	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,520.35610	1,421.817	17.21	0.8395	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			53.47300	93.886	17.23	0.1589	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,529.67300	1,430.786	17.23	0.8411	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			54.84970	95.960	17.20	0.1620	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,511.04970	1,412.860	17.20	0.8380	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			252.54580	338.557	14.73	0.4006	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			805.34580	746.557	14.73	0.5994	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			250.13730	335.648	14.75	0.3979	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			812.93730	753.648	14.75	0.6021	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			254.97890	341.493	14.71	0.4034	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			797.77890	739.493	14.71	0.5966	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	30
CHF / R	On	19/06/2017	Foreign Exchange Future			13.35170		13.20060			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.64070		13.48360			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93830		13.77350			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			18.84880	25.507	21.14	0.0475	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,698.24880	2,553.807	21.14	0.9525	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			18.79140	25.211	21.15	0.0469	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,708.19140	2,563.511	21.15	0.9531	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			18.90690	25.807	21.12	0.0480	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,688.30690	2,544.107	21.12	0.9520	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			130.29630	189.895	19.23	0.1998	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,036.69630	1,939.195	19.23	0.8002	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			129.26790	188.573	19.24	0.1986	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,045.66790	1,947.873	19.24	0.8014	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			131.33320	191.225	19.22	0.2010	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,027.73320	1,930.525	19.22	0.7990	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			621.40870	753.976	16.82	0.5103	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			877.90870	845.676	16.82	0.4897	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			617.89420	750.116	16.84	0.5084	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			884.39420	851.816	16.84	0.4916	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			624.93890	757.856	16.81	0.5123	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			871.43890	839.556	16.81	0.4877	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			1.89420		1.87310			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91140		1.89030			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92840		1.90710			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			14.76870	29.108	20.59	0.0401	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,883.76870	3,687.108	20.59	0.9599	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			15.26840	34.943	20.44	0.0473	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,684.26840	3,492.943	20.44	0.9527	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			15.00600	31.893	20.52	0.0436	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,784.00600	3,589.893	20.52	0.9564	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			160.72550	251.199	18.54	0.1962	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,757.72550	2,637.199	18.54	0.8038	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			152.17100	239.234	18.64	0.1879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,849.17100	2,725.234	18.64	0.8121	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			169.83360	263.833	18.43	0.2049	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,666.83360	2,549.833	18.43	0.7951	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,113.11730	1,079.206	15.53	0.4917	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			747.64870	923.176	15.60	0.4931	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,176.64870	1,139.176	15.60	0.5069	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			712.74110	885.718	15.69	0.4782	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,241.74110	1,201.718	15.69	0.5218	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			784.11730	963.206	15.53	0.5083	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			1.88550		1.86460			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			81.52700	179.105	19.31	0.2682	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			1,035.52700	924.105	19.31	0.7318	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			70.01000	158.788	19.49	0.2431	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,124.01000	1,003.788	19.49	0.7569	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			60.10710	140.626	19.66	0.2199	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,214.10710	1,085.626	19.66	0.7801	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			1.92400		1.90450			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	Call			44.04110	100.676	19.71	0.1181	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,599.04110	2,460.676	19.71	0.8819	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			42.54360	95.144	19.94	0.1117	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,697.54360	2,555.144	19.94	0.8883	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			41.17800	90.018	20.18	0.1057	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,796.17800	2,650.018	20.18	0.8943	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			1.68740		1.66600			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71590		1.69380			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74370		1.72080			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			38.50820	73.225	22.58	0.0906	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	19/06/2017	Foreign Exchange Option	1.96	Put			2,978.50820	2,799.225	22.58	0.9094	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			35.80720	68.238	22.75	0.0849	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,075.80720	2,894.238	22.75	0.9151	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			33.33430	63.632	22.92	0.0795	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,173.33430	2,989.632	22.92	0.9205	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			165.70610	246.341	20.15	0.1978	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,727.70610	2,587.341	20.15	0.8022	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			156.94720	234.760	20.28	0.1894	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,818.94720	2,675.760	20.28	0.8106	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			175.02990	258.583	20.02	0.2064	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,637.02990	2,499.583	20.02	0.7936	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			714.38820	879.703	16.86	0.4871	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,206.38820	1,142.703	16.86	0.5129	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			683.90760	845.754	17.00	0.4721	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,275.90760	1,208.754	17.00	0.5279	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			746.38440	915.178	16.72	0.5023	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,138.38440	1,078.178	16.72	0.4977	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			0.12530		0.12380			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12520		0.12370			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12520		0.12370			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			9.18710		9.07700			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.31100		9.19800			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.43620		9.31870			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			3.06700	9.008	18.97	0.0290	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,876.06700	1,771.908	18.97	0.9710	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			3.05260	8.854	18.99	0.0285	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,886.05260	1,781.754	18.99	0.9715	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			3.08150	9.165	18.94	0.0295	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,866.08150	1,762.065	18.94	0.9705	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,416.74120	1,336.749	16.04	0.8639	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			34.15020	66.841	16.06	0.1345	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,426.15020	1,345.840	16.06	0.8655	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			35.34130	68.670	16.03	0.1377	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,407.34130	1,327.670	16.03	0.8623	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			34.74120	67.749	16.04	0.1361	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			930.07150	837.803	19.59	0.5570	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	18/12/2017	Foreign Exchange Option	9.81	Call			444.61070	475.826	19.76	0.4418	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			935.91070	849.626	19.76	0.5582	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			440.47020	477.667	19.94	0.4405	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			941.77020	861.467	19.94	0.5595	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			448.77150	474.003	19.59	0.4430	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			1.26520		1.26410			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28060		1.27920			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29480		1.29390			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			1,159.00000	1,148.000		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			1,259.00000	1,248.000		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			1,359.00000	1,348.000		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			908.00000	894.000		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			1,008.00000	994.000		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			808.00000	794.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			261.00000	252.000		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			61.00000	52.000		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			161.00000	152.000		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			1.25320		1.25990			0.0000	0.00	0	4,098
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25630		1.26300			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25960		1.26630			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	4,098
Total QUANTO £ / \$												0.00	0	4,098
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08950		1.09260			0.0000	415,099.50	381	32,944
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09440		1.09760			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.09980		1.10290			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												415,099.50	381	32,944
Total QUANTO € / \$												415,099.50	381	32,944
RAIN	On	19/06/2017	Foreign Exchange Future			22,178.09000	21,936.78000				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			9.40050	9.27790				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		14.84480	39.551	18.20	0.1051		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,256.94480	1,159.051	18.20	0.8949		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		14.53630	38.834	18.22	0.1034		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,266.63630	1,168.334	18.22	0.8966		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		15.15980	40.282	18.18	0.1068		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,247.25980	1,149.782	18.18	0.8932		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			3.52970	3.48840				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		2.89330	4.489	21.17	0.0332		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		784.49330	744.789	21.17	0.9668		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		2.86440	4.481	21.38	0.0329		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		794.46440	754.781	21.38	0.9671		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		2.92350	4.499	20.97	0.0336		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		774.52350	734.799	20.97	0.9664		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			1.33480	1.31310				0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.32600	1.29250				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.29570	1.27380				0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									2 077 136 143.30	157,914	914,329
Total Options									44 261 966.27	129,662	1,157,593
Grand Total:									2,121,398,109.57	287,576	2,071,922