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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/06/2017 Foreign Exchange Future			13.00220		13.18540			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			12.99750		13.18790			0.0000	0.00	0	16,000
\$ / R On 07/06/2017 Foreign Exchange Future			12.99990		13.19050			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.00490		13.19550			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.01220		13.20250			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.02810		13.21890			0.0000	1,052,605,339.50	80,795	903,792
\$ / R On 28/06/2017 Foreign Exchange Future			13.04860		13.24000			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.05310		13.24460			0.0000	19,579,650.00	1,500	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			13.06450		13.25610			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.06890		13.26060			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.07560		13.26730			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.08000		13.27180			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.08450		13.27630			0.0000	0.00	0	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			13.09110		13.28300			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.10000		13.29200			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.10890		13.30100			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.11330		13.30540			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.12220		13.31440			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			13.13110		13.30030			0.0000	17,726,985.00	1,350	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.14630		13.33870			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.15910		13.35190			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Future			13.18480		13.37830			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.22780		13.42220			0.0000	216,486,174.80	16,366	77,573
\$ / R	On	27/09/2017	Foreign Exchange Future			13.24710		13.44200			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.24930		13.44420			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.30310		13.49900			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.31170		13.50780			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.34830		13.54510			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.38060		13.57800			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.42290		13.62110			0.0000	563,761.80	42	89,110
\$ / R	On	22/12/2017	Foreign Exchange Future			13.43140		13.62960			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.45450		13.65310			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.54280		13.74300			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.54700		13.74720			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.61380		13.81550			0.0000	0.00	0	9,077
\$ / R	On	25/04/2018	Foreign Exchange Future			13.69030		13.89440			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.72340		13.92850			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.73170		13.93710			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.80350		14.01080			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.92530		14.13500			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.00150		14.21260			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.12550		14.33900			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.19300		14.40780			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.32580		14.54300			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.39760		14.61620			0.0000	0.00	0	1,500
Total \$ / R Future												1,306,961,911.10	100,053	1,119,071
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			156.49640	56.129	17.85	0.3477	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			71.09640	153.930	17.85	0.6523	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			8.77200	3.222	27.35	0.0233	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			593.37200	771.022	27.35	0.9767	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			168.08490	65.823	17.98	0.3584	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			80.18490	168.323	17.98	0.6416	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			458.41750	287.914	19.02	0.7905	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			17.91750	38.014	19.02	0.2095	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			1.08940	0.665	31.94	0.0041	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,310.58940	1,500.765	31.94	0.9959	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			264.34880	135.751	17.36	0.5110	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			68.84880	130.851	17.36	0.4890	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			158.35250	81.462	17.40	0.3230	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			155.85250	269.262	17.40	0.6770	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			355.02460	214.633	16.94	0.6214	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			52.52460	102.433	16.94	0.3786	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			280.62120	157.320	16.78	0.5187	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			78.12120	145.120	16.78	0.4813	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			259.90330	143.418	16.87	0.4872	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			87.40330	161.218	16.87	0.5128	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	13.10	Put			139.14610	233.094	16.85	0.5511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			497.52100	345.336	15.80	0.7291	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			6.90330	8.303	16.29	0.0427	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			926.52210	737.378	15.76	0.9517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			7.62210	9.278	15.76	0.0483	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			388.47500	257.457	16.23	0.6149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			69.57500	129.357	16.23	0.3851	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			730.62510	549.940	15.00	0.8960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			5.21960	6.101	17.89	0.0300	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			828.28500	639.849	14.69	0.9371	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			9.38500	11.749	14.69	0.0629	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			539.46690	380.755	15.65	0.7669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			30.56690	62.655	15.65	0.2331	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			975.80330	786.403	16.29	0.9573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,441.37400	1,251.589	21.29	0.9844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			2.47400	3.489	21.29	0.0156	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,223.28890	1,033.158	18.95	0.9758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			4.38890	5.058	18.95	0.0242	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,124.11960	934.201	17.89	0.9700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,931.13840	5,121.908	37.15	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.01010	0.002	37.15	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,431.11010	5,621.902	37.15	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,511.60320	3,702.169	35.85	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.20010	0.053	37.15	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,281.30010	4,471.953	37.15	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00050	0.000	37.15	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,491.10050	6,681.900	37.15	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.03840	0.008	37.15	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,881.72500	3,072.340	32.11	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.59780	0.403	32.71	0.0015	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,981.69780	3,172.303	32.71	0.9985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00380	0.001	37.15	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,781.10380	5,971.901	37.15	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.50320	0.269	35.85	0.0010	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,631.81290	2,822.463	30.63	0.9978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.70840	0.557	30.69	0.0022	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,641.80840	2,832.457	30.69	0.9978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.04980	0.011	37.15	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,831.14980	5,021.911	37.15	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.62500	0.440	32.11	0.0017	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,302.26490	2,492.738	28.75	0.9966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1.14660	0.827	28.80	0.0033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,312.24660	2,502.726	28.80	0.9967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.58320	0.383	33.06	0.0014	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,041.68320	3,232.283	33.06	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.71290	0.563	30.63	0.0022	0.00	0	3,000

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	15.40	Put		2,182.51450	2,372.897	28.10	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		1.20250	0.862	28.64	0.0035	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,282.30250	2,472.762	28.64	0.9965	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		0.65630	0.484	31.52	0.0019	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,781.75630	2,972.384	31.52	0.9981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1.16490	0.838	28.75	0.0034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,783.97850	1,973.795	25.93	0.9922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		2.38760	1.599	26.47	0.0065	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,883.48760	2,073.499	26.47	0.9935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.78710	0.606	30.22	0.0024	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,561.88710	2,752.506	30.22	0.9976	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		1.41450	0.997	28.10	0.0040	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,289.15530	1,476.806	23.23	0.9798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		4.72210	2.985	24.58	0.0123	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,535.82210	1,724.885	24.58	0.9877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1.18350	0.850	28.69	0.0034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,292.28350	2,482.750	28.69	0.9966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		2.87850	1.895	25.93	0.0078	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,055.14470	1,240.070	21.90	0.9666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		11.90600	7.036	22.30	0.0288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,123.00600	1,308.936	22.30	0.9712	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		2.17970	1.472	26.74	0.0060	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,933.27970	2,123.372	26.74	0.9940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		8.05530	4.906	23.23	0.0202	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		978.11150	1,161.633	21.44	0.9604	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		15.08620	8.720	21.73	0.0356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,026.18620	1,210.620	21.73	0.9644	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		3.56160	2.303	25.34	0.0095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,674.66160	1,864.203	25.34	0.9905	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		14.04470	8.170	21.90	0.0334	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		845.04570	1,025.268	20.64	0.9462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		20.16380	11.387	21.04	0.0461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		911.26380	1,093.287	21.04	0.9539	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		10.11770	6.057	22.68	0.0249	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,191.21770	1,377.957	22.68	0.9751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		17.01150	9.733	21.44	0.0396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		651.77120	823.949	19.45	0.9133	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		36.59020	20.002	19.67	0.0791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		687.69020	861.902	19.67	0.9209	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		14.38290	8.349	21.84	0.0341	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		1,045.48290	1,230.249	21.84	0.9659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		23.94570	13.368	20.64	0.0538	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		530.80200	693.276	18.67	0.8799	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		58.10630	30.449	18.70	0.1170	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		539.20630	702.349	18.70	0.8830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		19.20390	10.884	21.16	0.0441	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	14.13	Put			930.30390	1,112.784	21.16	0.9559	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			40.67120	22.049	19.45	0.0867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			308.27220	444.805	17.78	0.7559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			112.15320	63.323	17.93	0.2176	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			343.25320	485.223	17.93	0.7824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			26.43800	14.673	20.42	0.0589	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			807.53800	986.573	20.42	0.9411	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			59.70200	31.376	18.67	0.1201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			268.51790	397.983	17.59	0.7211	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			140.38900	81.475	17.65	0.2670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			281.48900	413.375	17.65	0.7330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			44.19170	23.735	19.27	0.0929	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			625.29170	795.635	19.27	0.9071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			127.17220	72.905	17.78	0.2441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			213.82650	331.625	17.32	0.6628	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			174.34310	104.040	17.38	0.3237	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			225.44310	345.940	17.38	0.6763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			98.69420	54.887	18.09	0.1933	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			379.79420	526.787	18.09	0.8067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			147.41790	86.083	17.59	0.2789	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			152.38710	251.478	16.95	0.5747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			225.27500	138.646	17.04	0.4023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			166.37500	270.546	17.04	0.5977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			130.37350	74.969	17.75	0.2497	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			301.47350	436.869	17.75	0.7503	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			182.72650	109.725	17.32	0.3372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			75.12010	138.195	16.30	0.4019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			319.26690	205.112	16.54	0.5307	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			100.36690	177.012	16.54	0.4693	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			162.35120	95.984	17.47	0.3040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			243.45120	367.884	17.47	0.6960	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			241.28710	149.578	16.95	0.4253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			38.62100	77.236	15.80	0.2709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			465.03770	318.503	15.93	0.6975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			46.13770	90.403	15.93	0.3025	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			195.89870	118.745	17.22	0.3582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			196.99870	310.645	17.22	0.6418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			374.02010	246.295	16.30	0.5981	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			11.72510	21.840	15.00	0.1040	0.00	0	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			591.57700	425.898	15.46	0.8092	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			22.67700	47.798	15.46	0.1908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			258.04610	161.194	16.85	0.4489	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			146.21530	92.295	17.88	0.2498	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			406.21530	543.694	17.88	0.7502	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			1.32670	1.589	30.55	0.0048	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,001.32670	3,192.989	30.55	0.9952	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	30/06/2017	Foreign Exchange Option	13.70	Call			106.54840	66.576	18.50	0.1837	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			561.94840	713.476	18.50	0.8163	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			71.30480	43.741	18.89	0.1208	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			815.20480	979.241	18.89	0.8792	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			171.43660	116.250	17.80	0.2681	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			460.83660	597.350	17.80	0.7319	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			75.04000	48.273	18.89	0.1239	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			877.74000	1,042.673	18.89	0.8761	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			99.70330	66.458	18.66	0.1590	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			777.90330	936.458	18.66	0.8410	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.76950	0.521	31.18	0.0014	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,708.96950	4,900.521	31.18	0.9986	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			369.13760	269.141	16.49	0.4815	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			232.83760	324.641	16.49	0.5185	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			162.30280	115.097	17.98	0.2410	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			599.30280	743.997	17.98	0.7590	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			50.60650	34.396	19.88	0.0809	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,318.60650	1,494.396	19.88	0.9191	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			383.56970	289.448	16.50	0.4692	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			282.56970	380.548	16.50	0.5308	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			83.66490	59.508	19.21	0.1272	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,082.66490	1,250.608	19.21	0.8728	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			265.75300	199.118	17.31	0.3465	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			460.35300	585.818	17.31	0.6535	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			5.66910	5.232	25.58	0.0119	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,230.26910	3,421.932	25.58	0.9881	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			210.69110	158.409	17.78	0.2803	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			616.29110	756.209	17.78	0.7197	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			0.00000	291.198	16.74	0.4415	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			0.00000	460.098	16.74	0.5585	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			239.98110	185.919	17.78	0.2970	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			651.28110	789.619	17.78	0.7030	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			401.47000	318.815	16.77	0.4410	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			399.57000	509.715	16.77	0.5590	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			13.71730	11.740	23.76	0.0213	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,475.41730	3,666.940	23.76	0.9787	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			380.86740	307.085	17.02	0.4055	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			502.56740	622.285	17.02	0.5945	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			852.44270	718.924	15.52	0.6830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			180.24270	241.124	15.52	0.3170	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			818.85620	688.908	15.60	0.6657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			196.65620	261.108	15.60	0.3343	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			620.29140	514.304	16.15	0.5510	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			38.70930	55.813	14.74	0.1057	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			1,281.98860	1,115.316	14.92	0.8492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			59.78860	87.516	14.92	0.1508	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	18/09/2017	Foreign Exchange Option	12.50	Put			113.99100	157.057	15.18	0.2347	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.11	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,577.80000	986,772.200	23.11	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			12.72200	10.412	23.11	0.0179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,970.52200	4,162.612	23.11	0.9821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,460.90930	1,283.613	14.74	0.8943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,980.41040	4,172.482	23.11	0.9823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			5.80220	4.699	23.11	0.0087	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,583.60220	4,776.899	23.11	0.9913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			17.88290	15.000	22.74	0.0252	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,595.68290	3,787.200	22.74	0.9748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,036.19100	884.857	15.18	0.7653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,625.20260	3,816.834	22.78	0.9754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			12.83510	10.543	23.11	0.0181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,960.63510	4,152.743	23.11	0.9819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			31.18390	25.006	21.84	0.0408	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,008.98390	3,197.206	21.84	0.9592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			12.61040	10.282	23.11	0.0177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,106.18450	3,295.114	21.99	0.9624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			21.47450	17.722	22.44	0.0295	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,399.27450	3,589.922	22.44	0.9705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			148.74080	119.694	19.32	0.1686	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,446.54080	1,611.894	19.32	0.8314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			17.40260	14.634	22.78	0.0246	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,692.09260	1,863.542	19.74	0.8669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			45.33390	35.762	21.25	0.0570	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,623.13390	2,807.962	21.25	0.9430	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			180.82650	147.092	18.93	0.2016	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,258.62650	1,419.292	18.93	0.7984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			28.38450	22.914	21.99	0.0376	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,300.73440	1,462.819	19.03	0.8062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			152.73060	123.224	19.27	0.1729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,420.53060	1,585.424	19.27	0.8271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			212.53960	173.177	18.57	0.2323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,110.33960	1,265.377	18.57	0.7677	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			114.29260	91.342	19.74	0.1331	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,118.43370	1,273.805	18.59	0.7695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			185.74550	151.130	18.87	0.2065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,233.54550	1,393.330	18.87	0.7935	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			236.86360	193.258	18.33	0.2552	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,014.66360	1,165.458	18.33	0.7448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			172.93440	140.619	19.03	0.1938	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,030.41960	1,181.947	18.37	0.7487	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			226.39740	184.608	18.43	0.2455	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,054.19740	1,206.808	18.43	0.7545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			352.98190	289.559	17.42	0.3569	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	13.76	Put			690.78190	821.759	17.42	0.6431	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			210.63370	171.605	18.59	0.2305	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			718.23230	851.349	17.51	0.6535	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			299.84040	245.512	17.80	0.3119	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			817.64040	957.712	17.80	0.6881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			396.88830	326.141	17.15	0.3925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			604.68830	728.341	17.15	0.6075	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			232.61960	189.747	18.37	0.2513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			650.43800	778.109	17.30	0.6270	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			356.18750	292.223	17.40	0.3596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			683.98750	814.423	17.40	0.6404	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			533.54770	440.296	16.45	0.4938	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			411.34770	512.496	16.45	0.5062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			340.43230	279.150	17.51	0.3465	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			465.08360	574.412	16.66	0.5384	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			445.88570	367.248	16.87	0.4306	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			523.68570	639.448	16.87	0.5694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			693.71150	578.282	15.93	0.5960	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			271.51150	350.482	15.93	0.4040	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			372.63800	305.908	17.30	0.3730	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			328.09140	416.504	16.15	0.4490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			614.90180	509.631	16.16	0.5476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			332.70180	421.831	16.16	0.4524	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			960.21650	814.656	15.27	0.7338	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			138.01650	186.856	15.27	0.2662	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			487.28360	402.212	16.66	0.4616	0.00	0	500
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			474.52450	393.984	16.84	0.4405	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			532.52450	646.884	16.84	0.5595	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			18.94890	15.132	22.32	0.0249	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,706.94890	3,898.032	22.32	0.9751	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			627.11650	523.359	16.22	0.5410	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			362.91650	454.059	16.22	0.4590	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			205.52120	170.818	19.11	0.2021	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,516.52120	1,677.718	19.11	0.7979	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			28.98520	20.935	21.88	0.0305	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,971.18520	4,159.235	21.88	0.9695	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			865.94300	743.038	15.74	0.6361	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			278.14300	351.338	15.74	0.3639	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			565.84390	479.469	16.71	0.4686	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			558.04390	667.769	16.71	0.5314	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			361.04250	304.179	17.83	0.3264	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			953.24250	1,092.479	17.83	0.6736	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			438.92600	373.483	17.49	0.3690	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			873.82600	1,005.183	17.49	0.6310	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			657.48910	565.446	16.56	0.4927	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			579.48910	684.846	16.56	0.5073	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			48.63800	37.494	22.67	0.0453	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,210.63800	4,396.894	22.67	0.9547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,934.22220	1,750.891	14.98	0.8954	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			63.12220	77.991	14.98	0.1046	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,711.12340	1,533.089	14.77	0.8598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			90.02340	110.189	14.77	0.1402	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,530.41410	1,364.810	14.87	0.8200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			119.31410	151.910	14.87	0.1800	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			80.92310	71.052	22.55	0.0754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,759.82310	3,948.152	22.55	0.9246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			80.57550	70.758	22.57	0.0751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,769.47550	3,957.858	22.57	0.9249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			52.27780	40.835	22.73	0.0465	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,491.17780	4,677.935	22.73	0.9535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			84.50560	74.109	22.38	0.0787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,663.40560	3,851.209	22.38	0.9213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			83.04590	72.864	22.45	0.0774	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,701.94590	3,889.964	22.45	0.9226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			81.27130	71.350	22.54	0.0758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,750.17130	3,938.450	22.54	0.9242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			100.34270	87.606	21.71	0.0928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,299.24270	3,484.706	21.71	0.9072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			87.14720	76.362	22.25	0.0811	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,596.04720	3,783.462	22.25	0.9189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			85.62300	75.063	22.32	0.0797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,634.52300	3,822.163	22.32	0.9203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			154.22920	131.785	20.32	0.1373	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,533.12920	2,708.885	20.32	0.8627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			133.88980	115.678	20.69	0.1216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,752.78980	2,932.778	20.69	0.8784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			114.15670	99.368	21.24	0.1050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,043.05670	3,226.468	21.24	0.8950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			265.95330	227.591	19.15	0.2223	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,754.85330	1,914.691	19.15	0.7777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			264.29080	226.159	19.16	0.2211	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,763.19080	1,923.259	19.16	0.7789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			208.74390	178.415	19.66	0.1799	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,087.64390	2,255.515	19.66	0.8201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			383.80760	331.924	18.23	0.3070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,262.70760	1,409.024	18.23	0.6930	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			376.94980	326.010	18.29	0.3023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,285.84980	1,433.110	18.29	0.6977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			284.96950	243.990	19.00	0.2360	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,663.86950	1,821.090	19.00	0.7640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			493.62020	426.135	17.50	0.3784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			962.52020	1,093.235	17.50	0.6216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			475.51740	410.664	17.61	0.3671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,004.41740	1,137.764	17.61	0.6329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			466.72460	403.158	17.66	0.3616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,025.62460	1,160.258	17.66	0.6384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			629.55120	544.658	16.85	0.4596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			708.45120	821.758	16.85	0.5404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			552.26400	477.008	17.20	0.4144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			841.16400	964.109	17.20	0.5856	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			522.10530	450.738	17.35	0.3960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			901.00530	1,027.838	17.35	0.6040	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			768.91320	666.828	16.31	0.5346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			527.81320	623.928	16.31	0.4654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			759.40190	658.373	16.34	0.5297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			538.30190	635.473	16.34	0.4703	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			713.40820	618.089	16.51	0.5057	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			592.30820	695.189	16.51	0.4943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			854.09220	742.844	16.05	0.5769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			442.99220	529.944	16.05	0.4231	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			843.65960	733.505	16.08	0.5719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			452.55960	540.605	16.08	0.4281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			783.37690	679.696	16.26	0.5420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			512.27690	606.797	16.26	0.4580	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			970.33320	847.502	15.72	0.6305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			349.23320	424.602	15.72	0.3695	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			902.39120	786.205	15.91	0.5998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			401.29120	483.305	15.91	0.4002	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			869.94040	757.052	16.00	0.5845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			428.84040	514.152	16.00	0.4155	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,379.65150	1,223.578	15.03	0.7788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			158.55150	200.678	15.03	0.2212	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,304.57520	1,153.012	15.12	0.7557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			183.47520	230.112	15.12	0.2443	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,196.70320	1,052.200	15.25	0.7197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			225.60320	279.300	15.25	0.2803	0.00	0	1,819
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			724.95310	628.903	16.51	0.5082	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			595.35310	697.503	16.51	0.4918	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			56.63460	45.523	22.79	0.0506	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,447.03460	4,634.123	22.79	0.9494	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			785.02210	683.723	16.32	0.5308	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			561.92210	659.223	16.32	0.4692	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			593.73350	521.084	17.41	0.4008	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,050.73350	1,178.284	17.41	0.5992	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			604.77920	531.038	17.37	0.4056	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,037.57920	1,164.038	17.37	0.5944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,007.45090	895.764	16.10	0.5763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			571.95090	661.964	16.10	0.4237	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			477.98950	423.150	18.36	0.3182	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,572.48950	1,719.350	18.36	0.6818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			435.78590	383.919	18.62	0.2932	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,855.01890	4,041.353	22.08	0.8806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,215.09950	1,083.101	15.54	0.6561	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			399.59950	469.301	15.54	0.3439	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,845.52530	4,031.792	22.06	0.8802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,172.86470	1,046.037	15.64	0.6412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			427.36470	502.237	15.64	0.3588	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,047.75740	932.431	15.98	0.5928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			532.25740	618.632	15.98	0.4072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			160.51890	145.153	22.08	0.1194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,730.28590	1,880.119	18.62	0.7068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			368.93420	323.929	19.04	0.2537	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,013.43420	2,170.129	19.04	0.7463	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			161.53150	146.036	22.05	0.1201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,836.03150	4,022.236	22.05	0.8799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			161.02530	145.592	22.06	0.1198	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			530.38410	471.503	18.32	0.3302	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,635.98410	1,781.203	18.32	0.6698	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			373.48020	330.329	19.30	0.2434	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,289.08020	2,450.029	19.30	0.7566	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			726.66050	647.271	17.42	0.4207	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,198.16050	1,323.871	17.42	0.5793	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			767.88220	684.612	17.27	0.4379	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,130.78220	1,252.912	17.27	0.5621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			252.12630	229.681	21.75	0.1572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,941.32630	4,126.181	21.75	0.8428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			251.47660	229.109	21.77	0.1568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,950.67660	4,135.609	21.77	0.8432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			377.50070	336.506	19.79	0.2284	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,746.70070	2,913.006	19.79	0.7716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			252.77890	230.255	21.74	0.1576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,931.97890	4,116.755	21.74	0.8424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,031.88450	2,822.031	11.94	0.9725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.08450	18.531	11.94	0.0275	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,423.61980	1,281.356	15.57	0.6671	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			462.81980	527.856	15.57	0.3329	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,111.98740	1,000.193	16.38	0.5615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			741.18740	836.693	16.38	0.4385	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			876.40260	789.694	17.71	0.4388	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,361.40260	1,484.394	17.71	0.5612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			878.27560	794.678	18.01	0.4243	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,535.67560	1,663.178	18.01	0.5757	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			884.39910	800.166	17.99	0.4266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,521.79910	1,648.666	17.99	0.5734	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			881.33130	797.420	18.00	0.4254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,528.73130	1,655.920	18.00	0.5746	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,009.98480	917.948	18.00	0.4501	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,530.98480	1,652.448	18.00	0.5499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,005.91430	916.779	18.23	0.4372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,688.11430	1,813.779	18.23	0.5628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,012.09690	922.374	18.21	0.4393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,674.29690	1,799.374	18.21	0.5607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,008.99660	919.575	18.22	0.4382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,681.19660	1,806.575	18.22	0.5618	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,134.99790	1,038.210	18.20	0.4591	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,691.99790	1,812.410	18.20	0.5409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,132.05740	1,037.988	18.39	0.4477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,845.85740	1,970.388	18.39	0.5523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,138.24820	1,043.635	18.38	0.4497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,832.04820	1,956.035	18.38	0.5503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,135.14790	1,040.803	18.38	0.4487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,838.94790	1,963.203	18.38	0.5513	0.00	0	0
Total \$ / R Option												0.00	0	1,981,301
Total \$ / R												1,306,961,911.10	100,053	3,100,372
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.02810		13.21890			0.0000	65,140.50	5	627
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.22780		13.42220			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.42290		13.62110			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.61380		13.81550			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.80350		14.01080			0.0000	0.00	0	182
Total \$ / R MAXI Future												65,140.50	5	876
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			55.95160	34.946	33.71	0.0013	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			315,165.95160	334,224.946	33.71	0.9987	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			55.75400	34.669	33.77	0.0013	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			316,165.75400	335,224.669	33.77	0.9987	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			55.55720	34.396	33.83	0.0013	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			317,165.55720	336,224.396	33.83	0.9987	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			10,014.31090	7,986.169	19.95	0.1182	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			181,794.31090	199,206.169	19.95	0.8818	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			9,920.47460	7,910.148	19.97	0.1172	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			182,700.47460	200,130.148	19.97	0.8828	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			9,827.55010	7,834.883	19.98	0.1162	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			183,607.55010	201,054.883	19.98	0.8838	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			61,405.01150	53,105.469	16.91	0.4507	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			73,295.01150	84,815.469	16.91	0.5493	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			61,023.63970	52,770.992	16.93	0.4485	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			73,913.63970	85,480.992	16.93	0.5515	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			60,644.18660	52,438.267	16.95	0.4463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put			74,534.18660	86,148.267	16.95	0.5537	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			85,632.11350	75,886.676	16.58	0.5105	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			75,082.11350	85,506.676	16.58	0.4895	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Call			85,210.89130	75,506.322	16.59	0.5086	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			75,660.89130	86,126.322	16.59	0.4914	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			84,791.24620	75,127.444	16.61	0.5067	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			76,241.24620	86,747.444	16.61	0.4933	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			99,175.23160	88,983.647	16.76	0.5146	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			90,095.23160	100,633.647	16.76	0.4854	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			98,772.02820	88,610.692	16.77	0.5130	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			90,692.02820	101,260.692	16.77	0.4870	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			98,370.58280	88,239.409	16.78	0.5114	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			91,290.58280	101,889.409	16.78	0.4886	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												65,140.50	5	876
£ / R	On 19/06/2017	Foreign Exchange Future				16.81560		17.04800			0.0000	49,101,552.00	2,920	51,605
£ / R	On 30/06/2017	Foreign Exchange Future				16.85440		17.08850			0.0000	0.00	0	5
£ / R	On 18/09/2017	Foreign Exchange Future				17.12210		17.35990			0.0000	11,985,470.00	700	3,462
£ / R	On 18/12/2017	Foreign Exchange Future				17.42600		17.66850			0.0000	0.00	0	4,136
£ / R	On 19/03/2018	Foreign Exchange Future				17.72780		17.97460			0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Future				18.02830		18.28310			0.0000	0.00	0	3,032
Total £ / R Future												61,087,022.00	3,620	62,240
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			616.72910	430.679	16.31	0.7058	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			68.72910	115.079	16.31	0.2942	0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			99.98130	44.871	16.59	0.1436	0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			551.98130	729.271	16.59	0.8564	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			7.72050	4.877	25.02	0.0150	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			1,959.72050	2,189.277	25.02	0.9850	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			0.00080	0.000	34.25	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			6,972.00080	7,204.400	34.25	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			0.00070	0.000	34.25	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			6,982.00070	7,214.400	34.25	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			0.00070	0.000	34.25	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			6,992.00070	7,224.400	34.25	1.0000	0.00	0	0
£ / R	On 30/06/2017	Foreign Exchange Option		16.86	Call			450.04520	311.380	16.58	0.5065	0.00	0	0
£ / R	On 30/06/2017	Foreign Exchange Option		16.86	Put			221.54520	316.980	16.58	0.4935	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			384.50160	310.114	17.11	0.3149	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,014.60160	1,178.014	17.11	0.6851	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			381.55580	307.683	17.12	0.3129	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,021.65580	1,185.584	17.12	0.6871	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			378.63020	305.271	17.14	0.3110	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,028.73020	1,193.171	17.14	0.6890	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			13.45470	8.819	20.71	0.0102	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	Put			7,504.95470	7,742.819	20.71	0.9898	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			13.64890	8.954	20.71	0.0103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,485.14890	7,722.954	20.71	0.9897	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			13.55150	8.886	20.71	0.0103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,495.05150	7,732.886	20.71	0.9897	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,385.17960	1,232.424	15.30	0.6123	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			620.57960	714.624	15.30	0.3877	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,379.54160	1,227.212	15.30	0.6106	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			624.94160	719.412	15.30	0.3894	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,373.92130	1,222.023	15.31	0.6090	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			629.32130	724.223	15.31	0.3910	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,343.41340	1,202.724	15.46	0.5508	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			950.31340	1,064.424	15.46	0.4492	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,338.63050	1,198.320	15.47	0.5494	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			955.53050	1,070.020	15.47	0.4506	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,333.86230	1,193.923	15.48	0.5481	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			960.76230	1,075.623	15.48	0.4519	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												61,087,022.00	3,620	63,640
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11716		0.11955			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11946		0.12191			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12178		0.12430			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12413		0.12669			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	30.46	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,044.90000	5,284.300	30.46	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.01450	0.028	30.46	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,044.91450	3,284.328	30.46	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00010	0.000	30.46	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,044.90010	4,284.300	30.46	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			33.93700	24.058	23.13	0.0411	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,842.73700	3,078.058	23.13	0.9589	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			9.07570	6.175	23.13	0.0123	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,817.87570	4,060.175	23.13	0.9877	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.14710	1.409	23.13	0.0032	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,810.94710	5,055.409	23.13	0.9968	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,546.19480	1,337.435	16.47	0.8148	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			116.39480	159.335	16.47	0.1852	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			884.94920	742.953	18.22	0.5701	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			455.14920	564.853	18.22	0.4299	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			483.55730	394.250	19.74	0.3543	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,053.75730	1,216.150	19.74	0.6457	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,819.30440	1,610.210	16.43	0.8151	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			150.50440	197.410	16.43	0.1849	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,166.36970	1,014.916	18.22	0.6138	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			497.56970	602.117	18.22	0.3862	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			734.14850	624.432	19.63	0.4301	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,065.34850	1,211.632	19.63	0.5699	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	19/06/2017	Foreign Exchange Future			14.63370		14.86790			0.0000	74,339,196.00	5,080	67,298
€ / R	On	30/06/2017	Foreign Exchange Future			14.67110		14.90700			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.93120		15.17120			0.0000	10,153,216.00	680	7,214
€ / R	On	18/12/2017	Foreign Exchange Future			15.22820		15.47390			0.0000	1,263,940.60	83	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.52560		15.77660			0.0000	0.00	0	4,010
Total € / R Future												85,756,352.60	5,843	83,279
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			770.81250	554.140	14.59	0.8730	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			12.91250	30.440	14.59	0.1270	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			6.39720	3.961	21.85	0.0159	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,332.21750	4,566.367	34.64	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,398.49720	1,630.261	21.85	0.9841	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.11940	0.070	34.64	0.0003	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,312.21940	4,546.370	34.64	0.9997	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.11840	0.068	34.64	0.0002	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,322.21840	4,556.368	34.64	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.11750	0.067	34.64	0.0002	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			330.15430	213.732	15.72	0.4485	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			193.15430	312.632	15.72	0.5515	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			17.00180	15.683	23.58	0.0228	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,325.80180	4,564.483	23.58	0.9772	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			17.12840	16.020	23.58	0.0232	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,305.92840	4,544.820	23.58	0.9768	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			17.06490	15.850	23.58	0.0230	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,315.86490	4,554.650	23.58	0.9770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,619.24750	1,408.777	14.08	0.8048	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			145.34750	180.577	14.08	0.1952	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			411.18700	334.676	16.77	0.2980	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,327.28700	1,496.476	16.77	0.7020	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			156.20070	123.076	18.78	0.1243	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,732.30070	2,944.876	18.78	0.8757	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			155.31190	122.361	18.79	0.1237	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,741.41190	2,954.161	18.79	0.8763	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			154.42870	121.651	18.80	0.1230	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,750.52870	2,963.451	18.80	0.8770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			22.96530	13.269	20.84	0.0165	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,959.06530	6,195.069	20.84	0.9835	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			431.32110	500.845	14.52	0.3455	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,229.13770	1,060.903	14.72	0.6189	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			502.53770	585.303	14.72	0.3811	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,350.59060	1,167.503	14.50	0.6585	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			423.99060	491.903	14.50	0.3415	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,344.24590	1,161.960	14.51	0.6565	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			427.64590	496.360	14.51	0.3435	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,337.92110	1,156.445	14.52	0.6545	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												85,756,352.60	5,843	124,927
AUS / R	On	19/06/2017	Foreign Exchange Future			9.61450		9.83140			0.0000	0.00	0	23,154
AUS / R	On	18/09/2017	Foreign Exchange Future			9.75030		9.97040			0.0000	0.00	0	2,227
AUS / R	On	18/12/2017	Foreign Exchange Future			9.88420		10.10780			0.0000	0.00	0	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			10.01590		10.24280			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.14700		10.37870			0.0000	0.00	0	1,499
Total AUS / R Future												0.00	0	28,033
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,218.79570	2,435.696	32.62	0.9990	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.19390	0.196	32.74	0.0010	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,228.79390	2,445.696	32.74	0.9990	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.19210	0.197	32.85	0.0010	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,238.79210	2,455.697	32.85	0.9990	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.19570	0.196	32.62	0.0010	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			10.44180	9.877	20.17	0.0252	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,210.04180	2,429.577	20.17	0.9748	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			10.43000	9.864	20.23	0.0251	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,220.03000	2,439.564	20.23	0.9749	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			10.41860	9.851	20.28	0.0250	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,230.01860	2,449.551	20.28	0.9750	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			55.57140	40.402	16.65	0.0773	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,817.77140	2,026.202	16.65	0.9227	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			54.95460	39.951	16.67	0.0765	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,827.15460	2,035.751	16.67	0.9235	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			56.19430	40.857	16.64	0.0781	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,808.39430	2,016.657	16.64	0.9219	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			347.26280	449.141	12.83	0.4716	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			584.76360	460.777	12.84	0.5249	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			351.96360	454.877	12.84	0.4751	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			595.40160	469.587	12.82	0.5318	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			342.60160	443.687	12.82	0.4682	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			590.06280	465.041	12.83	0.5284	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			496.80310	398.541	13.24	0.4267	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			618.10310	751.541	13.24	0.5733	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			492.98770	395.371	13.25	0.4241	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			624.28770	758.371	13.25	0.5759	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			500.64210	401.731	13.23	0.4293	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			611.94210	744.731	13.23	0.5707	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,033
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.66350		9.78910			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.82850		9.95590			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.99020		10.12050			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.14970		10.28200			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.42010	0.244	28.91	0.0014	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,941.32010	2,066.744	28.91	0.9986	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.41340	0.241	28.99	0.0014	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,951.31340	2,076.741	28.99	0.9986	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.40680	0.238	29.08	0.0014	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,961.30680	2,086.738	29.08	0.9986	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			37.81690	29.277	16.93	0.0746	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,361.91690	1,480.777	16.93	0.9254	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			37.13870	28.753	16.94	0.0734	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,371.23870	1,490.253	16.94	0.9266	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			36.47210	28.238	16.96	0.0723	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,380.57210	1,499.739	16.96	0.9277	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			274.24870	233.844	14.98	0.3376	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			683.74870	773.644	14.98	0.6624	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			271.37120	231.409	15.00	0.3347	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			690.87120	781.209	15.00	0.6653	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			268.52560	228.999	15.02	0.3319	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			698.02560	788.799	15.02	0.6681	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			612.69490	538.505	13.69	0.5532	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			390.69490	448.805	13.69	0.4468	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			607.64350	533.906	13.70	0.5500	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			395.64350	454.206	13.70	0.4500	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			602.62240	529.337	13.71	0.5468	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			400.62240	459.637	13.71	0.4532	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.45130		13.67260			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.73850		13.96800			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			14.02820		14.26300			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.31990		14.55870			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 CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			2.12590	1.571	29.09	0.0058	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,199.52590	2,420.271	29.09	0.9942	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			2.09320	1.550	29.15	0.0057	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,209.49320	2,430.250	29.15	0.9943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			2.06130	1.528	29.20	0.0056	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,219.46130	2,440.228	29.20	0.9944	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			138.99730	103.993	18.88	0.1486	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,550.99730	1,745.493	18.88	0.8514	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			137.48840	102.832	18.88	0.1472	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,559.48840	1,754.332	18.88	0.8528	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			135.99400	101.684	18.89	0.1458	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,567.99400	1,763.184	18.89	0.8542	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			788.30670	666.861	16.01	0.5256	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			545.30670	658.661	16.01	0.4744	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			783.41390	662.590	16.02	0.5232	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			550.41390	664.390	16.02	0.4768	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			778.54630	658.344	16.04	0.5208	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			555.54630	670.144	16.04	0.4792	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,027.55240	897.351	15.88	0.5636	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			608.85240	717.451	15.88	0.4364	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,022.53740	892.858	15.89	0.5616	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			613.83740	722.958	15.89	0.4384	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,017.54380	888.385	15.90	0.5596	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			618.84380	728.485	15.90	0.4404	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,856
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92250		1.94530			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93470		1.95970			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95020		1.97550			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.96550		1.99100			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,049.66210	3,277.261	27.87	0.9940	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			2.38880	2.051	28.25	0.0054	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,149.38880	3,377.051	28.25	0.9946	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.97540	2.500	27.48	0.0067	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,949.97540	3,177.500	27.48	0.9933	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.66210	2.261	27.87	0.0060	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			180.63930	148.249	17.59	0.1584	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,983.63930	2,201.249	17.59	0.8416	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			168.11060	137.755	17.70	0.1486	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,071.11060	2,290.755	17.70	0.8514	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			154.82110	126.790	17.76	0.1386	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,157.82110	2,379.790	17.76	0.8614	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			803.38660	932.981	15.30	0.4951	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,056.81540	922.984	15.17	0.5410	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			701.81540	820.984	15.17	0.4590	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,006.66290	877.065	15.22	0.5228	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			751.66290	875.065	15.22	0.4772	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			958.38660	834.981	15.30	0.5049	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,321.41470	1,177.095	15.03	0.5653	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			811.41470	922.095	15.03	0.4347	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,428.71370	1,274.857	14.92	0.5958	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			718.71370	819.857	14.92	0.4042	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,374.26740	1,225.177	14.97	0.5805	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			764.26740	870.177	14.97	0.4195	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.97430		2.00650			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			2.01490		2.04770			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.05590		2.08950			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,654.26260	1,970.972	23.21	0.9647	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			17.82380	12.305	23.60	0.0311	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,752.82380	2,069.305	23.60	0.9689	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			20.92920	15.914	22.81	0.0401	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,555.92920	1,872.914	22.81	0.9599	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			19.26260	13.972	23.21	0.0353	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,218.64980	994.544	14.27	0.6768	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			241.64980	345.544	14.27	0.3232	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,149.89600	933.957	14.34	0.6523	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			272.89600	384.957	14.34	0.3477	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			1,083.66860	876.001	14.42	0.6276	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			306.66860	427.001	14.42	0.3724	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,317.88990	1,117.550	14.48	0.6042	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			522.88990	658.550	14.48	0.3958	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,259.96370	1,065.882	14.54	0.5861	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			564.96370	706.882	14.54	0.4139	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,377.74940	1,171.130	14.42	0.6223	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			482.74940	612.130	14.42	0.3777	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / 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
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.67250		1.69710			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70180		1.72680			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72990		1.75530			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.75660		1.78240			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			2.50970	1.792	27.78	0.0055	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,631.50970	2,876.792	27.78	0.9945	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			2.21970	1.618	28.25	0.0050	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,731.21970	2,976.618	28.25	0.9950	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1.97070	1.466	28.72	0.0045	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,830.97070	3,076.465	28.72	0.9955	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			139.91970	113.428	20.09	0.1275	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,271.91970	2,495.428	20.09	0.8725	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			130.83910	105.958	20.24	0.1199	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,362.83910	2,587.958	20.24	0.8801	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			122.40620	99.032	20.39	0.1127	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,454.40620	2,681.032	20.39	0.8873	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			828.39460	717.135	16.69	0.4690	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			875.39460	1,018.135	16.69	0.5310	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			789.56480	683.328	16.83	0.4516	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			936.56480	1,084.328	16.83	0.5484	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			752.55500	651.202	16.97	0.4347	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			999.55500	1,152.202	16.97	0.5653	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			849.50360	977.048	16.18	0.4608	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,266.93530	1,128.406	15.95	0.5708	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			742.93530	862.406	15.95	0.4292	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,219.34120	1,084.892	16.07	0.5548	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			795.34120	918.892	16.07	0.4452	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,173.50360	1,043.048	16.18	0.5392	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			0.12580		0.12740			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12520		0.12720			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12410		0.12680			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12300		0.12680			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12160		0.12550			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.54490		1.57150			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.57110		1.59820			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.59720		1.62450			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	19/03/2018	Foreign Exchange Future			1.62260		1.65050			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.20880		9.38030			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.33370		9.50750			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.45510		9.63120			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.57190		9.75060			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.66680	0.324	26.76	0.0021	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,560.36680	1,731.524	26.76	0.9979	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.65200	0.317	26.83	0.0020	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,570.35200	1,741.517	26.83	0.9980	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.63750	0.309	26.90	0.0020	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,580.33750	1,751.510	26.90	0.9980	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,116.06440	1,273.139	16.80	0.9048	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			52.59330	36.161	16.81	0.0937	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,125.09330	1,282.461	16.81	0.9063	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			51.63980	35.495	16.82	0.0922	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,134.13980	1,291.795	16.82	0.9078	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			53.56440	36.838	16.80	0.0952	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			586.05280	778.896	20.34	0.5700	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			396.65660	412.300	20.00	0.4333	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			565.45660	757.200	20.00	0.5667	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			396.94140	413.141	20.17	0.4317	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			575.74140	768.041	20.17	0.5683	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			397.25280	413.996	20.34	0.4300	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			839.64060	604.589	15.84	0.5670	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			529.04060	472.689	15.84	0.4330	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			828.00130	593.316	15.66	0.5642	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			527.40130	471.416	15.66	0.4358	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			816.36380	582.058	15.48	0.5613	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			525.76380	470.158	15.48	0.4387	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			1.26880		1.28400			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28410		1.29760			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29880		1.31100			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31450		1.33020			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			1,160.00000	1,312.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			960.00000	1,112.000		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			1,060.00000	1,212.000		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			624.00000	759.000		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			724.00000	859.000		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			824.00000	959.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			90.00000	212.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			110.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	12.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			10.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	112.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			302.00000	145.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			202.00000	45.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			102.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	55.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.29070		1.28970			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29440		1.29340			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29820		1.29710			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30220		1.30100			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,108
Total QUANTO £ / \$												0.00	0	8,108
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12320		1.12470			0.0000	0.00	0	252
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12880		1.13030			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13450		1.13600			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.14040		1.14190			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	252
Total QUANTO € / \$												0.00	0	252
RAIN	On	19/06/2017	Foreign Exchange Future			22,480.85000		22,818.13000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,832.57000		23,182.71000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.40210		9.55770			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.55660		9.71550			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			4.18060	2.259	22.54	0.0139	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			956.48060	1,110.159	22.54	0.9861	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			4.05930	2.193	22.61	0.0135	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			966.35930	1,120.093	22.61	0.9865	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			3.94210	2.129	22.69	0.0131	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			976.24210	1,130.029	22.69	0.9869	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			259.34790	341.769	14.52	0.5226	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			339.78120	264.422	14.55	0.4723	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			264.28120	347.822	14.55	0.5277	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			334.76620	260.524	14.57	0.4672	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			269.26620	353.924	14.57	0.5328	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			344.84790	268.369	14.52	0.4774	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			3.67080		3.72060			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.63290		3.68330			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.56660		3.61490			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.42640	0.203	24.51	0.0034	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			539.82640	589.403	24.51	0.9966	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.39680	0.187	24.65	0.0031	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			549.79680	599.387	24.65	0.9969	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.36950	0.173	24.80	0.0029	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			559.76950	609.373	24.80	0.9971	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			203.20210	168.149	14.82	0.6407	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			59.90210	75.249	14.82	0.3593	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			196.36790	161.965	14.80	0.6277	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			63.06790	79.065	14.80	0.3723	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			189.65380	155.913	14.78	0.6146	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			66.35380	83.013	14.78	0.3854	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			244.14340	213.151	14.57	0.5746	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			139.24340	156.551	14.57	0.4254	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			238.44980	207.909	14.56	0.5660	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			143.54980	161.309	14.56	0.4340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			232.84020	202.753	14.56	0.5574	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			147.94020	166.153	14.56	0.4426	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.39310		1.41980			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36550		1.39200			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.33940		1.36620			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.31520		1.34160			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,453,870,426.20	109,521	1,314,361
Total Options												0.00	0	2,024,349
Grand Total:												1,453,870,426.20	109,521	3,338,710