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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/06/2017 Foreign Exchange Future			12.78600		12.70420			0.0000	0.00	0	0
\$ / R On 07/06/2017 Foreign Exchange Future			12.79060		12.70420			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.79060		12.70650			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.79730		12.71330			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.81290		12.72890			0.0000	1,288,618,978.80	100,572	929,025
\$ / R On 28/06/2017 Foreign Exchange Future			12.83260		12.74870			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.83690		12.75310			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.84790		12.76410			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.85230		12.76850			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.85880		12.77500			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.86310		12.77930			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.86740		12.78360			0.0000	0.00	0	2,524
\$ / R On 17/07/2017 Foreign Exchange Future			12.87390		12.79000			0.0000	0.00	0	1,272
\$ / R On 21/07/2017 Foreign Exchange Future			12.88250		12.79860			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.89100		12.80720			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.89530		12.81150			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.90390		12.82010			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.91250		12.82870			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.92740		12.84350			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.94000		12.85600			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			12.96530		12.88100			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Future			13.00730		12.92270			0.0000	721,423,879.90	55,463	132,710
\$ / R	On	27/09/2017	Foreign Exchange Future			13.02610		12.94150			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.02820		12.94360			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.08060		12.99590			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.08900		13.00430			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.12470		13.03980			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.15610		13.07120			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.19760		13.11240			0.0000	3,497,364.00	265	89,427
\$ / R	On	22/12/2017	Foreign Exchange Future			13.20580		13.12050			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.22850		13.14290			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.31480		13.22830			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.31900		13.23240			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.38440		13.29700			0.0000	0.00	0	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.45940		13.37090			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.49180		13.40280			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.49990		13.41080			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.57010		13.48020			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.69090		13.59960			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.76630		13.67420			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.88920		13.79570			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.95610		13.86180			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.08760		13.99180			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.15870		14.06220			0.0000	0.00	0	1,500
Total \$ / R Future												2,013,540,222.70	156,300	1,185,868
\$ / R	On	06/06/2017	Foreign Exchange Option	13.00	Call			5.92760	0.000	20.47	0.0000	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.00	Put			301.72760	214.000	20.47	1.0000	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			3.15980	0.000	20.47	0.0000	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			398.95980	314.000	20.47	1.0000	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			54.16260	79.548	21.36	0.6141	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			99.96260	38.948	21.36	0.3859	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			0.05070	0.015	65.76	0.0001	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,795.85070	1,709.415	65.76	0.9999	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			28.02780	28.810	21.60	0.2062	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			321.52780	238.210	21.60	0.7938	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			14.76350	18.482	20.03	0.1163	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			501.46350	421.182	20.03	0.8837	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			53.61100	69.216	17.23	0.3629	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			240.31100	171.916	17.23	0.6371	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			35.02670	44.777	18.16	0.2536	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			321.72670	247.477	18.16	0.7464	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			30.78400	39.225	18.44	0.2266	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			347.48400	271.925	18.44	0.7734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			421.67800	353.076	17.73	0.7407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			150.63280	188.945	16.74	0.5583	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			27.99160	16.301	17.43	0.0835	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			463.65250	533.861	17.37	0.8967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			34.75250	20.961	17.37	0.1033	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			98.59640	124.942	17.03	0.4228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			269.69640	212.042	17.03	0.5772	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			305.45250	364.935	17.09	0.7831	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			13.97940	8.116	18.04	0.0447	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			381.26580	446.564	17.23	0.8470	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			52.36580	33.664	17.23	0.1530	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			173.58130	218.097	16.81	0.6065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			154.68130	115.197	16.81	0.3935	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			506.89160	579.201	17.43	0.9165	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			954.32690	1,035.951	21.08	0.9835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			5.42690	3.051	21.08	0.0165	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			738.41830	818.800	18.99	0.9676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			9.51830	5.900	18.99	0.0324	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			642.87940	721.016	18.04	0.9553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,421.10030	5,337.101	40.65	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00010	0.000	40.65	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,921.10010	5,837.100	40.65	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			4,001.14380	3,917.172	40.65	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.00340	0.006	40.65	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,771.10340	4,687.106	40.65	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00000	0.000	40.65	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,981.10000	6,897.100	40.65	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.00030	0.001	40.65	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,371.24500	3,287.228	36.70	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.12780	0.119	37.42	0.0005	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,471.22780	3,387.219	37.42	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00000	0.000	40.65	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,271.10000	6,187.100	40.65	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.04380	0.072	40.65	0.0003	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,121.30290	3,037.256	34.91	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.20010	0.155	34.99	0.0007	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,131.30010	3,047.255	34.99	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.00050	0.001	40.65	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,321.10050	5,237.101	40.65	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.14500	0.128	36.70	0.0006	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,791.43210	2,707.315	32.55	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.32690	0.213	32.62	0.0010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,801.42690	2,717.313	32.62	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.11870	0.114	37.85	0.0005	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,531.21870	3,447.215	37.85	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.20290	0.156	34.91	0.0007	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,671.50300	2,587.345	31.69	0.9988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			0.34280	0.219	32.41	0.0010	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,771.44280	2,687.320	32.41	0.9990	0.00	0	150

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	16.00	Call		0.16520	0.138	35.99	0.0006	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,271.26520	3,187.238	35.99	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		0.33210	0.215	32.55	0.0010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		2,271.83290	2,187.552	29.07	0.9978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		0.63520	0.382	29.71	0.0019	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		2,371.73520	2,287.482	29.71	0.9981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.22420	0.166	34.41	0.0007	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		3,051.32420	2,967.266	34.41	0.9993	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		0.40300	0.245	31.69	0.0012	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,772.77760	1,688.285	25.83	0.9940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		1.08220	0.712	27.45	0.0036	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		2,022.18220	1,937.812	27.45	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		0.33740	0.217	32.48	0.0010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,781.43740	2,697.317	32.48	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		0.73290	0.452	29.07	0.0022	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,533.78460	1,449.143	24.28	0.9896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		2.32860	1.733	24.73	0.0088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,603.42860	1,518.833	24.73	0.9912	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		0.59280	0.353	30.04	0.0017	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,421.69280	2,337.453	30.04	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		1.67760	1.185	25.83	0.0060	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,454.27560	1,369.581	23.76	0.9874	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		2.85720	2.196	24.09	0.0112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,503.95720	1,419.296	24.09	0.9888	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		0.86510	0.548	28.36	0.0027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		2,161.96510	2,077.648	28.36	0.9973	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		2.68460	2.043	24.28	0.0104	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		1,315.41990	1,230.628	22.85	0.9821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		3.69560	2.955	23.31	0.0150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,384.79560	1,300.055	23.31	0.9850	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		2.02840	1.477	25.19	0.0075	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,673.12840	1,588.577	25.19	0.9925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		3.17560	2.481	23.76	0.0126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		1,107.77710	1,023.276	21.46	0.9690	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		6.17590	5.533	21.72	0.0279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		1,147.27590	1,062.633	21.72	0.9721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		2.74070	2.093	24.21	0.0106	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		1,523.84070	1,439.193	24.21	0.9894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		4.31990	3.528	22.85	0.0179	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		970.01980	886.290	20.53	0.9544	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		8.72970	8.928	20.60	0.0443	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		979.82970	896.028	20.60	0.9557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		3.53730	2.809	23.44	0.0143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,404.63730	1,319.909	23.44	0.9857	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		6.67710	6.176	21.46	0.0310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put		688.81020	609.884	18.77	0.8938	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	13.45	Call		15.60150	18.910	18.95	0.0903	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		736.70150	656.010	18.95	0.9097	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		4.73240	3.911	22.58	0.0198	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		1,275.83240	1,191.011	22.58	0.9802	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		8.91980	9.190	20.53	0.0456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		632.06840	555.509	18.57	0.8714	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		19.65110	26.405	18.64	0.1207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		650.75110	573.505	18.64	0.8793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		7.08910	6.715	21.26	0.0337	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		1,078.18910	993.815	21.26	0.9663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call		17.71020	22.784	18.77	0.1062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		550.52980	476.386	18.25	0.8306	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		27.31690	36.584	18.32	0.1595	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		568.41690	493.684	18.32	0.8405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		13.79320	16.208	19.28	0.0782	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		784.89320	703.308	19.28	0.9218	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		20.96840	28.409	18.57	0.1286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		446.60300	376.723	17.83	0.7610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		40.88290	53.813	17.94	0.2199	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		471.98290	400.913	17.94	0.7801	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		18.17270	23.643	18.74	0.1097	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		679.27270	600.743	18.74	0.8903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		29.42980	39.286	18.25	0.1694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		283.61980	224.676	17.10	0.5955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		71.22050	91.554	17.38	0.3352	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		342.32050	278.654	17.38	0.6648	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		24.40670	32.847	18.43	0.1456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		595.50670	519.947	18.43	0.8544	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		45.50300	59.623	17.83	0.2390	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		181.73280	136.045	16.74	0.4417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		133.98200	167.373	16.68	0.5190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		205.08200	154.473	16.68	0.4810	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		32.87720	43.679	18.15	0.1851	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		523.97720	450.779	18.15	0.8149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		92.51980	117.576	17.10	0.4045	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		76.55250	52.035	17.09	0.2169	41,628.16	800	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		206.81130	256.186	16.89	0.6618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		127.91130	93.286	16.89	0.3382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		50.57800	65.976	17.73	0.2593	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		34.31250	41.285	18.73	0.1401	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		785.61250	708.685	18.73	0.8599	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		1.20710	0.677	33.27	0.0022	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,492.50710	3,408.077	33.27	0.9978	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		23.56210	27.296	19.01	0.0950	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		970.46210	890.396	19.01	0.9050	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		14.21960	18.757	19.51	0.0625	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,250.11960	1,170.857	19.51	0.9375	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			50.93500	60.959	18.44	0.1694	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			832.43500	758.659	18.44	0.8306	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			18.70500	23.175	19.57	0.0698	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,313.70500	1,234.375	19.57	0.9302	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			27.90400	33.885	19.28	0.0952	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,198.60400	1,120.785	19.28	0.9048	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.17590	0.138	31.51	0.0004	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,200.87590	5,117.038	31.51	0.9996	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			146.38520	168.735	17.00	0.3614	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			502.78520	441.335	17.00	0.6386	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			55.68170	65.399	18.52	0.1600	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			985.68170	911.499	18.52	0.8400	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			15.79410	17.248	20.33	0.0466	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,777.19410	1,694.748	20.33	0.9534	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			169.24460	192.145	16.96	0.3632	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			562.04460	501.144	16.96	0.6368	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			28.90080	33.588	19.77	0.0814	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,521.70080	1,442.588	19.77	0.9186	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			112.59140	128.372	17.84	0.2566	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			801.09140	733.072	17.84	0.7434	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			4.17600	3.150	26.82	0.0076	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,722.67600	3,637.850	26.82	0.9924	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			88.38040	101.106	18.28	0.2036	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			988.28040	917.206	18.28	0.7964	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			177.97580	200.157	17.19	0.3471	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			649.27580	587.657	17.19	0.6529	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			110.74750	124.840	18.21	0.2243	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			1,017.24750	947.440	18.21	0.7757	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			204.20640	227.336	17.15	0.3551	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			698.20640	637.336	17.15	0.6449	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			10.91580	6.580	23.91	0.0131	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,969.91580	3,881.280	23.91	0.9869	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			201.52390	222.777	17.36	0.3286	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			820.52390	757.477	17.36	0.6714	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			526.50920	571.563	15.71	0.6103	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			353.80920	314.263	15.71	0.3897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			364.64360	396.781	16.37	0.4746	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			571.94360	519.481	16.37	0.5254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			665.12280	718.070	15.33	0.7009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			141.23160	120.132	14.95	0.1996	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,473.67540	4,387.207	22.42	0.9910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			2.82550	1.845	22.42	0.0040	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,080.12550	4,994.545	22.42	0.9960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,015.89550	1,085.515	14.75	0.8562	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			93.19550	78.215	14.75	0.1438	0.00	0	7,202

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			863.93160	927.432	14.95	0.8004	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,117.43460	4,030.187	22.42	0.9858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			6.54390	4.638	22.42	0.0092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,453.84390	4,367.338	22.42	0.9908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			821.17040	882.591	15.01	0.7819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			158.47040	135.291	15.01	0.2181	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			6.37540	4.507	22.42	0.0090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,594.01110	3,506.330	22.00	0.9754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			13.53360	9.943	22.31	0.0184	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,890.83360	3,802.643	22.31	0.9816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.42	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			987,077.30000	986,992.700	22.42	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			10.13460	7.487	22.42	0.0142	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,133.05420	2,056.403	20.07	0.8992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			23.16350	23.243	21.48	0.0402	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,100.46350	3,015.943	21.48	0.9598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			6.45910	4.572	22.42	0.0091	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,463.75910	4,377.272	22.42	0.9909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			16.71110	13.630	22.00	0.0246	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,716.39550	1,642.423	19.31	0.8498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			76.95720	86.653	19.55	0.1327	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,844.25720	1,769.353	19.55	0.8673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			10.52750	7.805	22.42	0.0147	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			4,087.82750	4,000.505	22.42	0.9853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			55.75420	63.703	20.07	0.1008	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,519.50900	1,447.219	18.95	0.8178	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			96.88670	108.092	19.18	0.1612	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,644.18670	1,570.792	19.18	0.8388	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			17.78110	15.155	21.90	0.0272	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,495.08110	3,407.855	21.90	0.9728	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			89.09550	99.723	19.31	0.1502	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,423.22600	1,351.134	18.72	0.8001	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			122.02780	134.557	18.79	0.1950	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,449.32780	1,377.257	18.79	0.8050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			74.58360	84.092	19.60	0.1292	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,871.88360	1,796.792	19.60	0.8708	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			112.20900	124.519	18.95	0.1822	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			1,066.65140	999.876	17.82	0.7172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			165.20790	180.945	18.12	0.2522	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			1,182.50790	1,113.645	18.12	0.7478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			93.88720	104.873	19.23	0.1570	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,671.18720	1,597.573	19.23	0.8430	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			125.92600	138.434	18.72	0.1999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			986.11260	920.996	17.60	0.6933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			198.83600	217.472	17.71	0.2945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			1,026.13600	960.172	17.71	0.7055	0.00	0	20,000

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	14.32	Call		113.39260	125.785	18.93	0.1838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,510.69260	1,438.485	18.93	0.8162	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		189.35140	207.176	17.82	0.2828	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		794.12850	733.874	17.06	0.6263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		254.06380	277.350	17.17	0.3595	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		831.36380	770.050	17.17	0.6405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		128.58860	141.084	18.68	0.2033	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,405.88860	1,333.784	18.68	0.7967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		208.81260	228.296	17.60	0.3067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		578.42570	525.693	16.39	0.5288	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		309.02610	336.811	16.74	0.4190	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		686.32610	629.511	16.74	0.5810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		196.90070	215.372	17.73	0.2922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		1,034.20070	968.072	17.73	0.7078	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		266.82850	291.174	17.06	0.3737	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		378.98050	337.890	15.79	0.4080	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		413.37400	449.163	16.09	0.5197	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		490.67400	441.863	16.09	0.4803	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		223.64480	244.379	17.45	0.3244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		930.94480	867.079	17.45	0.6756	96,883,116.76	111,735	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		361.12570	392.993	16.39	0.4712	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		242.42280	210.770	15.33	0.2991	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		606.75310	656.521	15.48	0.6651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		284.05310	249.221	15.48	0.3349	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		280.22470	305.676	16.95	0.3884	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		757.52470	698.376	16.95	0.6116	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		501.68050	545.190	15.79	0.5920	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		278.09460	301.748	17.11	0.3716	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		836.59460	775.648	17.11	0.6284	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		11.13870	7.447	21.78	0.0139	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,199.63870	4,111.347	21.78	0.9861	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		377.11720	408.308	16.45	0.4681	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		613.51720	560.108	16.45	0.5319	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		117.68000	127.998	19.34	0.1634	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,931.78000	1,857.398	19.34	0.8366	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		7.60720	15.153	22.29	0.0232	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,453.30720	4,376.153	22.29	0.9768	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		565.57650	605.036	15.90	0.5716	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		481.27650	436.036	15.90	0.4284	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		355.52120	380.484	16.95	0.4058	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		851.22120	791.484	16.95	0.5942	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		221.03670	236.685	18.12	0.2744	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,316.73670	1,247.685	18.12	0.7256	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		278.87750	296.593	17.75	0.3161	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,219.07750	1,151.893	17.75	0.6839	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		434.68510	460.625	16.78	0.4349	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	28/11/2017	Foreign Exchange Option	13.50	Put			863.48510	804.525	16.78	0.5651	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			19.63430	27.113	22.81	0.0349	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,688.43430	4,611.013	22.81	0.9651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			802.81680	746.649	16.52	0.5262	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			310.80630	327.680	17.91	0.3145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,378.40630	1,310.080	17.91	0.6855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			584.23350	617.077	16.20	0.5204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			681.83350	629.477	16.20	0.4796	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			576.55920	608.986	16.23	0.5154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			694.15920	641.386	16.23	0.4846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			348.28710	367.312	17.57	0.3463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,235.88710	1,169.712	17.57	0.6537	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			671.49990	709.748	15.87	0.5746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			559.09990	512.148	15.87	0.4254	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			620.01010	655.308	16.06	0.5434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			627.61010	577.708	16.06	0.4566	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			482.23360	509.405	16.70	0.4504	254,702.65	500	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			869.83360	811.805	16.70	0.5496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			991.65020	1,047.706	15.04	0.7330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			279.25020	250.106	15.04	0.2670	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			930.01230	982.296	15.13	0.7076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			317.61230	284.696	15.13	0.2924	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			532.55360	562.553	16.44	0.4858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			770.15360	714.953	16.44	0.5142	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			844.77280	891.921	15.33	0.6680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			382.37280	344.321	15.33	0.3320	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			595.93000	629.539	16.15	0.5280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			663.53000	611.939	16.15	0.4720	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,270.73700	1,336.937	14.70	0.8262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			158.33700	139.337	14.70	0.1738	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			45.55500	54.881	22.78	0.0615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,233.15500	4,157.281	22.78	0.9385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			45.17800	54.446	22.78	0.0611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,242.77800	4,166.846	22.78	0.9389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,469.26660	1,543.933	14.76	0.8710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			106.86660	96.333	14.76	0.1290	48,166.70	500	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			49.48900	59.419	22.78	0.0658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,137.08900	4,061.819	22.78	0.9342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			47.87920	57.564	22.78	0.0641	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,175.47920	4,099.964	22.78	0.9359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,118.65500	1,179.708	14.88	0.7792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			216.25500	192.108	14.88	0.2208	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			62.82310	71.028	22.16	0.0784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,770.42310	3,693.428	22.16	0.9216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			52.42700	62.334	22.74	0.0687	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,070.02700	3,994.734	22.74	0.9313	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			23.88400	29.546	22.78	0.0359	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,971.48400	4,891.946	22.78	0.9641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			97.78830	104.562	20.63	0.1148	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,985.38830	2,906.962	20.63	0.8852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			85.47440	92.787	21.08	0.1022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,213.07440	3,135.187	21.08	0.8978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			45.93500	55.320	22.78	0.0619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,223.53500	4,147.720	22.78	0.9381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			169.37840	179.874	19.33	0.1876	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,166.97840	2,092.274	19.33	0.8124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			168.28270	178.715	19.35	0.1865	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,175.88270	2,101.115	19.35	0.8135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			50.72900	60.846	22.78	0.0672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,108.32900	4,033.246	22.78	0.9328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			253.46790	268.633	18.50	0.2648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,641.06790	1,571.033	18.50	0.7352	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			248.42810	263.318	18.54	0.2604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,666.02810	1,595.718	18.54	0.7396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			72.28200	80.135	21.66	0.0884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,509.88200	3,432.535	21.66	0.9116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			328.94570	346.861	17.74	0.3300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,306.54570	1,239.261	17.74	0.6700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			316.72300	333.938	17.85	0.3196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,354.32300	1,286.338	17.85	0.6804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			131.90840	140.285	19.87	0.1504	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,519.50840	2,442.685	19.87	0.8496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			422.60540	446.360	17.04	0.4061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			1,010.20540	948.760	17.04	0.5939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			368.89830	389.107	17.41	0.3633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,166.49830	1,101.507	17.41	0.6367	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			181.97480	193.176	19.18	0.1997	386,352.40	2,000	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			2,069.57480	1,995.576	19.18	0.8003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			522.08190	551.497	16.49	0.4786	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			789.68190	733.897	16.49	0.5214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			515.21680	544.249	16.52	0.4738	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			492.02610	519.598	16.69	0.4534	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			871.52610	813.798	16.69	0.5466	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			27.17750	32.718	22.78	0.0389	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,926.67750	4,846.918	22.78	0.9611	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			539.12800	568.882	16.49	0.4768	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			826.22800	770.381	16.49	0.5232	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			414.31110	434.741	17.58	0.3566	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,386.01110	1,319.940	17.58	0.6434	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			422.61880	443.476	17.54	0.3613	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,370.21880	1,304.476	17.54	0.6387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			336.06420	352.756	18.49	0.2817	0.00	0	8,395

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	Put			1,949.06420	1,878.356	18.49	0.7183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			303.74240	318.737	18.73	0.2583	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,116.74240	2,044.336	18.73	0.7417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			111.97440	119.773	22.21	0.1034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			595.57840	551.110	15.62	0.3898	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			860.45720	901.970	15.73	0.5950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			633.45720	587.570	15.73	0.4050	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			765.73450	715.407	16.08	0.4540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			110.61880	118.335	22.21	0.1023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,323.61880	4,243.935	22.21	0.8977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			255.35420	267.787	19.16	0.2221	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,418.35420	2,343.387	19.16	0.7779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			892.57840	935.510	15.62	0.6102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,304.97440	4,225.373	22.21	0.8966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			111.29470	119.052	22.21	0.1029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,314.29470	4,234.652	22.21	0.8971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			731.29730	767.041	16.20	0.5295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			814.29730	762.641	16.20	0.4705	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			762.73450	799.807	16.08	0.5460	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			380.17610	397.727	18.42	0.2951	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,009.27610	1,938.327	18.42	0.7049	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			264.36410	276.044	19.41	0.2147	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,703.46410	2,626.644	19.41	0.7853	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			530.32840	553.603	17.53	0.3817	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,527.52840	1,461.803	17.53	0.6183	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			561.59100	586.254	17.37	0.3983	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,450.79100	1,386.354	17.37	0.6017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			277.06650	287.732	19.96	0.2043	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,176.86650	3,097.632	19.96	0.7957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			187.01930	196.893	21.92	0.1404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,396.81930	4,316.793	21.92	0.8596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			186.09890	195.929	21.92	0.1398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,405.89890	4,325.829	21.92	0.8602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,079.71440	1,126.337	15.60	0.6277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			649.51440	606.237	15.60	0.3723	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			834.82370	871.183	16.44	0.5210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			994.62370	941.083	16.44	0.4790	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			185.18260	194.970	21.92	0.1393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,414.98260	4,334.870	21.92	0.8607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,513.73980	2,599.485	12.31	0.9592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			33.53980	29.384	12.31	0.0408	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			664.02610	689.802	17.79	0.4044	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,684.42610	1,618.902	17.79	0.5956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			678.07360	703.071	18.07	0.3944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,853.87360	1,786.771	18.07	0.6056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			675.71200	700.614	18.09	0.3932	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	Put			1,861.51200	1,794.314	18.09	0.6068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			673.36650	698.167	18.10	0.3921	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,869.16650	1,801.867	18.10	0.6079	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			787.73890	815.225	18.08	0.4195	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,852.03890	1,786.025	18.08	0.5805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			795.22870	822.174	18.30	0.4102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,003.42870	1,936.074	18.30	0.5898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			792.78750	819.636	18.31	0.4091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,010.98750	1,943.536	18.31	0.5909	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			790.34900	817.107	18.32	0.4081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,018.54900	1,951.007	18.32	0.5919	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			903.82600	933.255	18.29	0.4314	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,012.02600	1,945.655	18.29	0.5686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			912.10680	940.900	18.47	0.4231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,159.90680	2,092.200	18.47	0.5769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			909.60870	938.316	18.48	0.4221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,167.40870	2,099.616	18.48	0.5779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			907.12650	935.742	18.49	0.4212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,174.92650	2,107.042	18.49	0.5788	0.00	0	0
Total \$ / R Option												97,613,966.67	115,535	1,870,676
Total \$ / R												2,111,154,189.37	271,835	3,056,544
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.81290		12.72890			0.0000	2,331,947.80	182	510
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.00730		12.92270			0.0000	4,019,255.70	309	331
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.19760		13.11240			0.0000	0.00	0	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.38440		13.29700			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.57010		13.48020			0.0000	0.00	0	182
Total \$ / R MAXI Future												6,351,203.50	491	1,078
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			10.41970	10.671	38.64	0.0004	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			364,120.41970	355,720.671	38.64	0.9996	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			10.29980	10.606	38.71	0.0004	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			365,120.29980	356,720.606	38.71	0.9996	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			10.18140	10.542	38.78	0.0004	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			366,120.18140	357,720.542	38.78	0.9996	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,826.47900	5,554.556	20.30	0.0890	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			226,556.47900	218,824.556	20.30	0.9110	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,777.25010	5,500.844	20.32	0.0882	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			227,507.25010	219,770.844	20.32	0.9118	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,728.44780	5,447.581	20.33	0.0874	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			228,458.44780	220,717.581	20.33	0.9126	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			41,162.90950	43,474.698	17.11	0.3976	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			103,922.90950	97,714.698	17.11	0.6024	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			40,893.03010	43,189.425	17.13	0.3955	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			104,653.03010	98,429.425	17.13	0.6045	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	Call			40,629.75460	42,906.109	17.14	0.3934	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put			105,389.75460	99,146.109	17.14	0.6066	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			61,509.74290	64,524.837	16.69	0.4646	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			102,809.74290	97,084.837	16.69	0.5354	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Call			61,189.66830	64,188.479	16.70	0.4627	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			103,489.66830	97,748.479	16.70	0.5373	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			60,871.37200	63,854.441	16.72	0.4608	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			104,171.37200	98,414.441	16.72	0.5392	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			73,891.71740	77,085.374	16.81	0.4746	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			117,871.71740	112,075.374	16.81	0.5254	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			73,572.74970	76,751.328	16.82	0.4730	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			118,552.74970	112,741.328	16.82	0.5270	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			73,254.77220	76,418.322	16.83	0.4714	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			119,234.77220	113,408.322	16.83	0.5286	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												6,351,203.50	491	1,078
£ / R	On	19/06/2017	Foreign Exchange Future			16.51760		16.46370		0.0000		9,051,644.80	548	50,472
£ / R	On	30/06/2017	Foreign Exchange Future			16.55420		16.50080		0.0000		0.00	0	5
£ / R	On	18/09/2017	Foreign Exchange Future			16.81560		16.76130		0.0000		17,673,195.60	1,051	6,536
£ / R	On	18/12/2017	Foreign Exchange Future			17.11060		17.05670		0.0000		0.00	0	4,136
£ / R	On	19/03/2018	Foreign Exchange Future			17.40500		17.34960		0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future			17.69870		17.64140		0.0000		0.00	0	3,414
Total £ / R Future												26,724,840.40	1,599	64,563
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			201.00720	222.177	17.16	0.5196	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			237.30720	204.577	17.16	0.4804	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			14.96620	12.068	18.49	0.0507	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			1,051.26620	994.468	18.49	0.9493	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.76600	0.455	25.54	0.0020	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,537.06600	2,482.855	25.54	0.9980	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00300	0.004	46.44	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,556.30300	7,502.404	46.44	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00290	0.004	46.44	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,566.30290	7,512.403	46.44	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00290	0.003	46.44	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,576.30290	7,522.403	46.44	1.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			148.72760	161.614	16.92	0.3445	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			507.92760	467.414	16.92	0.6555	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			209.41120	217.161	17.36	0.2457	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,448.11120	1,401.561	17.36	0.7543	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			207.64170	215.330	17.38	0.2440	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,456.34170	1,409.730	17.38	0.7560	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call			0.00000	632.039	16.04	0.5491	442,427.37	700	700
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put			0.00000	516.439	16.04	0.4509	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call			0.00000	257.057	17.13	0.2821	308,468.88	1,200	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put			0.00000	1,241.457	17.13	0.7179	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			211.19250	219.008	17.35	0.2474	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,439.89250	1,393.408	17.35	0.7526	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			3.08840	6.500	21.14	0.0078	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,106.38840	8,055.900	21.14	0.9922	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			3.14360	6.602	21.14	0.0079	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,086.44360	8,036.002	21.14	0.9921	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			3.11580	6.551	21.14	0.0079	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,096.41580	8,045.951	21.14	0.9921	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,008.35440	1,031.069	15.32	0.5583	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			878.75440	846.069	15.32	0.4417	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,003.78880	1,026.387	15.32	0.5566	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			884.18880	851.387	15.32	0.4434	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,012.94340	1,035.763	15.31	0.5600	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			873.34340	840.763	15.31	0.4400	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			994.37590	1,012.975	15.41	0.5024	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,252.97590	1,214.275	15.41	0.4976	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			990.59190	1,009.104	15.41	0.5010	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,259.19190	1,220.404	15.41	0.4990	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			998.17380	1,016.860	15.40	0.5038	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,246.77380	1,208.160	15.40	0.4962	0.00	0	0
Total £ / R Option												750,896.25	1,900	3,300
Total £ / R												27,475,736.65	3,499	67,863
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11717		0.11529			0.0000	0.00	0	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11944		0.11753			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12174		0.11980			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12406		0.12209			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,052
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	31.10	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,470.90000	5,282.800	31.10	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.00160	0.002	31.10	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,470.90160	3,282.802	31.10	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	31.10	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,470.90000	4,282.800	31.10	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			17.99280	21.746	23.27	0.0382	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,264.69280	3,077.446	23.27	0.9618	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			4.45670	5.359	23.27	0.0110	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,251.15670	4,061.058	23.27	0.9890	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.98520	1.168	23.27	0.0027	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,247.68520	5,056.868	23.27	0.9973	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,180.60820	1,331.415	16.57	0.8154	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			200.30820	157.415	16.57	0.1846	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			639.35910	734.494	18.28	0.5693	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			659.05910	560.494	18.28	0.4307	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			334.29060	388.023	19.85	0.3520	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,353.99060	1,214.023	19.85	0.6480	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,449.24270	1,604.665	16.56	0.8143	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			240.54270	198.165	16.56	0.1857	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			902.49160	1,007.243	18.29	0.6128	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			693.79160	600.743	18.29	0.3872	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			546.38440	618.671	19.73	0.4285	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,337.68440	1,212.171	19.73	0.5715	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,052
€ / R	On	19/06/2017	Foreign Exchange Future			14.44710		14.33030			0.0000	62,989,356.00	4,360	64,918
€ / R	On	30/06/2017	Foreign Exchange Future			14.48220		14.36590			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.73740		14.61950			0.0000	4,141,209.40	281	6,930
€ / R	On	18/12/2017	Foreign Exchange Future			15.02750		14.90880			0.0000	1,006,842,500.00	67,000	38,003
€ / R	On	19/03/2018	Foreign Exchange Future			15.31910		15.19770			0.0000	0.00	0	4,152
Total € / R Future												1,073,973,065.40	71,641	114,007
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			306.33630	389.129	15.81	0.7899	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			86.03630	52.029	15.81	0.2101	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.05020	0.853	23.64	0.0043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,869.74170	4,752.989	43.39	0.9997	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,930.75020	1,813.753	23.64	0.9957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.04400	0.093	43.39	0.0003	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,849.74400	4,732.993	43.39	0.9997	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.04280	0.091	43.39	0.0003	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,859.74280	4,742.991	43.39	0.9997	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.04170	0.089	43.39	0.0003	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			98.08320	122.714	16.02	0.3233	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			502.18320	410.513	16.02	0.6767	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,850.44990	4,732.633	23.54	0.9842	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			9.83930	9.920	23.54	0.0156	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,860.33930	4,742.520	23.54	0.9844	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			9.72990	9.807	23.54	0.0155	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,870.22990	4,752.407	23.54	0.9845	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			9.94990	10.034	23.54	0.0158	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			259.83040	280.517	17.04	0.2629	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,741.03040	1,643.017	17.04	0.7371	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			91.13640	99.378	19.07	0.1050	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,252.33640	3,141.878	19.07	0.8950	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,162.02160	1,247.519	14.16	0.7692	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			253.22160	220.019	14.16	0.2308	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			0.00000	257.349	17.24	0.2441	17,113,701.85	66,500	66,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			0.00000	1,759.849	17.24	0.7559	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			92.24440	100.469	19.04	0.1061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,233.44440	3,122.969	19.04	0.8939	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			0.00000	1,155.954	14.22	0.7403	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			0.00000	258.454	14.22	0.2597	34,374,368.70	133,000	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			91.68940	99.923	19.05	0.1056	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,242.88940	3,132.423	19.05	0.8944	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			7.38540	10.037	21.04	0.0131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,508.58540	6,392.537	21.04	0.9869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			633.21300	572.082	14.74	0.3807	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			976.04730	1,036.053	14.75	0.6173	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			638.34730	576.953	14.75	0.3827	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			971.20320	1,030.941	14.76	0.6153	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			643.50320	581.841	14.76	0.3847	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			887.62510	942.653	14.95	0.5793	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			739.92510	673.553	14.95	0.4207	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			980.91300	1,041.182	14.74	0.6193	0.00	0	0
Total € / R Option												51,488,070.55	199,500	174,648
Total € / R												1,125,461,135.95	271,141	288,655
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.62970		9.52330			0.0000	7,222,275.00	750	23,055
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.76380		9.65640			0.0000	136,693.20	14	2,259
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.89570		9.78740			0.0000	0.00	0	1,153
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.02650		9.91580			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.15690		10.04430			0.0000	0.00	0	2,041
Total AU\$ / R Future												7,358,968.20	764	28,508
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,526.94250	2,420.462	37.57	0.9991	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.24650	0.166	37.77	0.0009	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,536.94650	2,430.466	37.77	0.9991	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.25050	0.171	37.97	0.0009	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,546.95050	2,440.471	37.97	0.9991	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.24250	0.162	37.57	0.0009	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			10.10620	8.699	20.14	0.0230	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,523.70620	2,414.899	20.14	0.9770	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			10.09920	8.697	20.20	0.0229	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,533.69920	2,424.897	20.20	0.9771	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			10.09290	8.695	20.26	0.0229	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,543.69290	2,434.895	20.26	0.9771	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			36.66190	41.632	16.89	0.0791	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,119.26190	2,015.932	16.89	0.9209	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			36.43480	41.176	16.91	0.0783	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,129.03480	2,025.476	16.91	0.9217	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			36.89250	42.094	16.88	0.0799	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,109.49250	2,006.394	16.88	0.9201	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			506.50550	443.980	12.93	0.4680	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			418.36520	466.149	12.95	0.5286	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			512.56520	449.649	12.95	0.4714	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			426.28320	475.103	12.93	0.5355	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			500.48320	438.603	12.93	0.4645	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			422.30550	470.480	12.93	0.5320	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			361.38900	399.407	13.24	0.4288	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			817.08900	742.507	13.24	0.5712	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			358.46920	396.191	13.26	0.4261	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			824.16920	749.291	13.26	0.5739	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			364.33270	402.648	13.23	0.4314	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			810.03270	735.748	13.23	0.5686	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,358,968.20	764	28,508
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.51420		9.43620			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.67500		9.59600			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.83310		9.75410			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.98920		9.90870			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,997
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.15780	0.093	33.83	0.0006	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,293.95780	2,215.893	33.83	0.9994	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.15960	0.095	34.01	0.0006	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,303.95960	2,225.895	34.01	0.9994	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.16150	0.097	34.20	0.0006	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,313.96150	2,235.897	34.20	0.9994	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			16.57910	17.448	16.95	0.0494	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,700.57910	1,622.448	16.95	0.9506	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			16.29140	17.103	16.97	0.0485	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,710.29140	1,632.103	16.97	0.9515	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			16.00890	16.764	16.98	0.0477	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,720.00890	1,641.764	16.98	0.9523	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			169.69500	185.560	15.20	0.2875	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			945.59500	882.460	15.20	0.7125	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			167.85900	183.563	15.22	0.2849	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			953.75900	890.463	15.22	0.7151	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			166.04130	181.585	15.24	0.2823	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			961.94130	898.486	15.24	0.7177	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			423.07720	455.651	13.86	0.5015	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			574.37720	526.451	13.86	0.4985	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			419.37190	451.697	13.87	0.4983	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			580.67190	532.497	13.87	0.5017	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			415.70080	447.779	13.89	0.4952	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			587.00080	538.579	13.89	0.5048	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,997
CHF / R	On	19/06/2017	Foreign Exchange Future			13.30800		13.20700			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.58950		13.48720			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.87380		13.77060			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.16010		14.05440			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.53670	0.458	32.05	0.0020	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,663.53670	2,562.458	32.05	0.9980	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.52760	0.452	32.12	0.0020	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,673.52760	2,572.452	32.12	0.9980	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.51870	0.447	32.18	0.0019	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,683.51870	2,582.447	32.18	0.9981	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			62.91280	72.668	18.57	0.1153	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,955.71280	1,863.168	18.57	0.8847	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			62.18730	71.797	18.58	0.1141	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,964.98730	1,872.297	18.58	0.8859	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			61.46980	70.936	18.59	0.1129	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,974.26980	1,881.436	18.59	0.8871	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			537.35780	578.964	15.98	0.4875	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			786.75780	725.164	15.98	0.5125	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			533.81010	575.167	15.99	0.4851	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			793.21010	731.367	15.99	0.5149	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			530.28110	571.398	16.01	0.4827	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			799.68110	737.598	16.01	0.5173	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			757.61320	796.455	15.75	0.5318	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			843.21320	776.355	15.75	0.4682	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			753.72720	792.246	15.76	0.5298	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			849.32720	782.146	15.76	0.4702	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			749.86090	788.147	15.77	0.5278	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			855.46090	788.047	15.77	0.4722	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			1.89250		1.87440			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90520		1.88870			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92090		1.90480			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.93590		1.91980			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			3,756.69940	3,575.290	29.44	0.9990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.64080	0.254	29.81	0.0009	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,856.64080	3,675.254	29.81	0.9991	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.76550	0.333	29.07	0.0012	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,656.76550	3,475.333	29.07	0.9988	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.69940	0.290	29.44	0.0010	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			87.37560	99.235	17.64	0.1175	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,600.37560	2,447.235	17.64	0.8825	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			80.29390	90.645	17.69	0.1088	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,693.29390	2,538.645	17.69	0.8912	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			73.77750	82.757	17.74	0.1006	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,786.77750	2,630.757	17.74	0.8994	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,188.17760	1,082.922	15.45	0.5486	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			706.37580	767.945	15.29	0.4870	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,058.37580	958.945	15.29	0.5130	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			670.44140	729.054	15.37	0.4690	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,122.44140	1,020.054	15.37	0.5310	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			636.17760	691.922	15.45	0.4514	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			943.15030	1,011.554	15.09	0.5203	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,145.15030	1,052.554	15.09	0.4797	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,025.83500	1,101.306	14.99	0.5511	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			1,027.83500	942.306	14.99	0.4489	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			983.72260	1,055.647	15.04	0.5357	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			1,085.72260	996.647	15.04	0.4643	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			1.94860		1.93340			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.98840		1.97300			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.02860		2.01310			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			2,370.01440	2,217.373	24.66	0.9890	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			3.47530	2.799	24.97	0.0092	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,469.47530	2,316.799	24.97	0.9908	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			4.65260	4.074	24.34	0.0132	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,270.65260	2,118.074	24.34	0.9868	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			4.01440	3.373	24.66	0.0110	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			727.18970	814.249	14.38	0.6150	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			497.18970	430.249	14.38	0.3850	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			678.85820	760.572	14.47	0.5890	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			548.85820	476.572	14.47	0.4110	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			633.21370	709.607	14.55	0.5630	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			603.21370	525.607	14.55	0.4370	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			883.31630	953.466	14.57	0.5556	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			852.31630	767.466	14.57	0.4444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			840.63220	907.830	14.65	0.5371	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			909.63220	821.830	14.65	0.4629	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			927.85520	1,001.022	14.49	0.5742	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			796.85520	715.022	14.49	0.4258	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.64430		1.63400			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67290		1.66250			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70070		1.69020			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72730		1.71610			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			0.71480	0.259	29.90	0.0010	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,260.71480	3,157.259	29.90	0.9990	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.65460	0.225	30.35	0.0009	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,360.65460	3,257.225	30.35	0.9991	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.60180	0.196	30.79	0.0008	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,460.60180	3,357.196	30.79	0.9992	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			71.77360	81.078	20.58	0.0979	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,846.77360	2,752.078	20.58	0.9021	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			66.86120	75.782	20.74	0.0919	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,941.86120	2,846.782	20.74	0.9081	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			62.32250	70.881	20.90	0.0863	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,037.32250	2,941.881	20.90	0.9137	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			559.63700	590.722	16.95	0.4150	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,257.63700	1,183.722	16.95	0.5850	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			532.53180	561.744	17.10	0.3985	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,330.53180	1,254.744	17.10	0.6015	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			506.87220	534.288	17.24	0.3826	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,404.87220	1,327.288	17.24	0.6174	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,190.49340	1,118.215	16.31	0.5073	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			923.38340	966.133	16.06	0.5240	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,062.38340	993.133	16.06	0.4760	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			886.67010	927.874	16.19	0.5082	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,125.67010	1,054.874	16.19	0.4918	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			851.49340	891.215	16.31	0.4927	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			0.12370		0.12300			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12360		0.12270			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12330		0.12160			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12300		0.12120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/06/2018	Foreign Exchange Future			0.12190		0.12060			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			1.51300		1.50810			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.53860		1.53360			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56390		1.55900			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.58880		1.58380			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			9.22620		9.08590			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.34930		9.20740			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.46980		9.32560			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.58680		9.43940			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			0.06860	0.044	26.58	0.0004	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,854.16860	1,713.844	26.58	0.9996	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.07040	0.043	26.64	0.0004	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,864.17040	1,723.843	26.64	0.9996	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.07230	0.041	26.70	0.0003	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,874.17230	1,733.841	26.70	0.9997	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,388.51240	1,255.823	16.81	0.9070	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			25.43330	34.429	16.83	0.0914	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,398.03330	1,265.129	16.83	0.9086	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			24.96250	33.749	16.84	0.0899	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,407.56250	1,274.449	16.84	0.9101	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			25.91240	35.123	16.81	0.0930	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			870.66780	736.922	19.82	0.5652	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			392.46630	407.230	19.98	0.4330	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			876.86630	747.430	19.98	0.5670	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			388.68700	407.756	20.13	0.4313	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			883.08700	757.956	20.13	0.5687	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			396.26780	406.722	19.82	0.4348	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			484.45120	639.237	16.77	0.5707	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			485.05120	492.437	16.77	0.4293	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			485.11400	628.238	16.59	0.5680	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			495.71400	491.438	16.59	0.4320	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			485.81380	617.253	16.41	0.5652	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			506.41380	490.453	16.41	0.4348	0.00	0	0
Total NZ\$ / R Option												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 NZ\$ / R									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.25950		1.25190			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.27450		1.26510			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.28890		1.27700			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.30560		1.28910			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Put			1,481.00000	1,405.000		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			1,281.00000	1,205.000		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			1,381.00000	1,305.000		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			949.00000	855.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			1,049.00000	955.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			1,149.00000	1,055.000		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			430.00000	311.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			230.00000	111.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			330.00000	211.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			0.00000	56.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			109.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			209.00000	44.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			309.00000	144.000		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			1.28910		1.29340			0.0000	0.00	0	8,123
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29280		1.29700			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29650		1.30080			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.30040		1.30480			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,123
Total QUANTO £ / \$									0.00	0	8,123
QUANTO €On 19/06/2017 Foreign Exchange Future			1.12750		1.12580			0.0000	0.00	0	62
QUANTO €On 18/09/2017 Foreign Exchange Future			1.13300		1.13130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO	€On	18/12/2017	Foreign Exchange Future			1.13870		1.13700			0.0000	0.00	0	0
QUANTO	€On	19/03/2018	Foreign Exchange Future			1.14450		1.14290			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	62
Total QUANTO € / \$												0.00	0	62
RAIN	On	19/06/2017	Foreign Exchange Future			22,184.83000		21,992.24000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,530.65000		22,341.40000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.28760		9.21510			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.43850		9.36570			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			0.55240	0.451	24.11	0.0035	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,295.45240	1,222.851	24.11	0.9965	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.53270	0.432	24.18	0.0034	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,305.43270	1,232.832	24.18	0.9966	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.51390	0.414	24.24	0.0032	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,315.41390	1,242.814	24.24	0.9968	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			453.00750	405.365	14.78	0.5852	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			185.67620	210.507	14.80	0.4099	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			459.97620	412.007	14.80	0.5901	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			182.69110	207.194	14.82	0.4050	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			466.99110	418.694	14.82	0.5950	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			188.70750	213.865	14.78	0.4148	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			3.63320		3.60230			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.59640		3.56690			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.53210		3.50180			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			0.02630	0.040	26.59	0.0008	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			657.72630	626.841	26.59	0.9992	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.02330	0.036	26.72	0.0007	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			667.72330	636.837	26.72	0.9993	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.02070	0.033	26.86	0.0007	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			677.72070	646.833	26.86	0.9993	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			121.91340	139.896	14.40	0.5964	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			95.01340	83.496	14.40	0.4036	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			116.47330	134.075	14.37	0.5822	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			99.57330	87.675	14.37	0.4178	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			111.67660	128.396	14.34	0.5680	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			104.77660	91.996	14.34	0.4320	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			174.96240	191.314	14.49	0.5450	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			183.16240	169.214	14.49	0.4550	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			170.59200	186.304	14.48	0.5362	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			188.79200	174.204	14.48	0.4638	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			166.30840	181.380	14.47	0.5274	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			194.50840	179.280	14.47	0.4726	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			1.36700		1.35460			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.33990		1.32800			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.31410		1.30270			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.28990		1.27920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 127 948 300.20	230,795	1,420,651
Total Options												149 852 933.47	316,935	2,048,624
Grand Total:												3,277,801,233.67	547,730	3,469,275