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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2017 Foreign Exchange Future			12.91950		12.82300			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.91240		12.82300			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.91250		12.82750			0.0000	0.00	0	0
\$ / R On 15/06/2017 Foreign Exchange Future			12.91180		12.86010			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.91960		12.84320			0.0000	484,950,105.60	37,536	960,788
\$ / R On 28/06/2017 Foreign Exchange Future			12.94000		12.86290			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.94470		12.86730			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.95620		12.87820			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.96080		12.88260			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.96770		12.88920			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.97230		12.89350			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.97670		12.89780			0.0000	0.00	0	2,524
\$ / R On 17/07/2017 Foreign Exchange Future			12.98320		12.90430			0.0000	0.00	0	1,272
\$ / R On 19/07/2017 Foreign Exchange Future			12.98760		12.90860			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.99200		12.91290			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.00070		12.92150			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.00510		12.92580			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.01380		12.93440			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			13.02250		12.94300			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.03780		12.95800			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.05070		12.97060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Future			13.07600		12.99570			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.11820		13.03760			0.0000	101,600,459.00	7,745	193,010
\$ / R	On	27/09/2017	Foreign Exchange Future			13.13730		13.05650			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.13940		13.05860			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.19240		13.11100			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.20090		13.11930			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.23700		13.15490			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.26870		13.18640			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.31080		13.22790			0.0000	2,994,930.00	225	89,247
\$ / R	On	22/12/2017	Foreign Exchange Future			13.31910		13.23610			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.34180		13.25860			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.42840		13.34440			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.43250		13.34850			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.49840		13.41370			0.0000	0.00	0	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.57390		13.48850			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.60650		13.52090			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.61470		13.52900			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.68450		13.59850			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.80350		13.71780			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.87780		13.79240			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.99890		13.91390			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.06470		13.98000			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.19430		14.11000			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.26440		14.18030			0.0000	0.00	0	1,500
Total \$ / R Future												589,545,494.60	45,506	1,278,831
\$ / R	On	08/06/2017	Foreign Exchange Option	13.00	Put			191.84640	80.500	24.43	1.0000	0.00	0	0
\$ / R	On	08/06/2017	Foreign Exchange Option	13.00	Call			14.84640	0.000	24.43	0.0000	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			202.92740	126.110	27.44	0.6785	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			25.92740	38.510	27.44	0.3215	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			69.68890	105.791	18.44	0.5238	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			142.18890	93.291	18.44	0.4762	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			240.81000	178.054	20.20	0.6620	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			38.31000	60.554	20.20	0.3380	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			390.12660	316.423	22.49	0.8221	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			17.62660	28.923	22.49	0.1779	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			44.00780	68.987	19.79	0.3762	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			216.50780	156.487	19.79	0.6238	0.00	0	100
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Put			0.00000	276.797	19.71	0.7258	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Call			0.00000	58.596	19.71	0.2742	1,757,895.00	30,000	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.00210	0.000	25.95	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			91.76550	118.501	17.31	0.4241	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			248.56550	198.902	17.31	0.5759	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.00290	0.000	25.95	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,206.80290	5,130.400	25.95	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,806.80040	5,730.400	25.95	1.0000	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	19/06/2017	Foreign Exchange Option	15.78	Put		2,936.95550	2,860.415	30.61	0.9999	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,866.80000	6,790.400	25.95	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00000	0.000	25.95	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,886.95190	3,810.400	26.04	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		0.15190	0.000	26.04	0.0000	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,306.80210	5,230.400	25.95	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,666.96020	2,590.500	31.91	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		0.41790	0.381	28.29	0.0021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		2,047.21790	1,970.781	28.29	0.9979	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.16050	0.107	31.95	0.0006	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,656.96050	2,580.506	31.95	0.9994	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.15550	0.015	30.61	0.0001	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		0.16000	0.094	31.86	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,676.96000	2,600.494	31.86	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		0.15970	0.088	31.81	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,686.95970	2,610.488	31.81	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		0.16020	0.100	31.91	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		0.27680	0.237	29.55	0.0013	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		4,656.81600	4,580.400	25.95	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		0.01600	0.000	25.95	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		443.11650	379.882	18.16	0.7839	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		558.03880	628.766	17.76	0.9462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		14.83880	9.166	17.76	0.0538	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put		576.47530	508.137	18.66	0.8666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call		19.67530	27.737	18.66	0.1334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		2,257.07680	2,180.637	29.55	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		3.09950	3.561	22.92	0.0192	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		29.73070	40.964	18.33	0.1851	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		486.53070	421.364	18.33	0.8149	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		6,156.80010	6,080.400	25.95	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.00010	0.000	25.95	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		36.31650	49.482	18.16	0.2161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		2.06460	1.262	22.10	0.0076	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,907.36170	1,830.934	27.45	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		0.56170	0.534	27.45	0.0029	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,558.07180	1,481.738	25.35	0.9927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		1.27180	1.338	25.35	0.0073	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		1,199.89950	1,123.961	22.92	0.9808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		64.33700	84.852	17.65	0.3310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		460.34090	396.304	18.23	0.7967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		33.54090	45.904	18.23	0.2033	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		40.85990	55.306	18.06	0.2365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		417.65990	355.706	18.06	0.7635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,065.26460	1,140.862	22.10	0.9924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		5.90650	3.859	19.19	0.0236	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		198.76340	245.486	17.16	0.6672	0.00	0	50

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	12.76	Put			115.56340	85.886	17.16	0.3328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			383.56790	446.792	17.50	0.8648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			40.36790	27.192	17.50	0.1352	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			321.13700	265.252	17.65	0.6690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			25.25450	35.113	18.46	0.1628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			847.39610	922.289	20.10	0.9836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			4.19610	2.689	20.10	0.0164	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,408.66960	1,332.450	24.45	0.9889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			1.86960	2.050	24.45	0.0111	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			749.10650	823.459	19.19	0.9764	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			23.25260	32.478	18.53	0.1525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			604.44340	676.387	17.83	0.9586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			11.24340	6.787	17.83	0.0414	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			196.71780	152.710	17.05	0.4945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			119.91780	152.310	17.05	0.5055	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			522.05450	455.513	18.46	0.8372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			15.91300	22.699	18.83	0.1123	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			57.59160	76.445	17.75	0.3055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			344.39160	286.845	17.75	0.6945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			468.20820	535.750	17.63	0.9125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			25.00820	16.150	17.63	0.0875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			540.05260	472.878	18.53	0.8475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			184.70580	142.190	16.98	0.4736	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			962.31810	887.356	21.08	0.9627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			5.51810	6.956	21.08	0.0373	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			76.54670	54.683	17.30	0.2367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			269.74670	324.283	17.30	0.7633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			622.71300	553.099	18.83	0.8877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.33530	0.296	28.95	0.0016	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			175.90250	219.574	17.11	0.6285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			132.70250	99.974	17.11	0.3715	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			51.45750	68.745	17.85	0.2812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			368.25750	309.145	17.85	0.7188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			127.90580	161.790	16.98	0.5264	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.25230	0.213	29.85	0.0012	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			669.62480	598.915	19.00	0.9059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			12.82480	18.515	19.00	0.0941	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			863.99730	789.790	20.32	0.9500	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			7.19730	9.390	20.32	0.0500	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,157.13530	2,080.696	28.95	0.9984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			96.39200	70.388	17.23	0.2871	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			2.54980	2.823	23.61	0.0152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,289.34980	1,213.223	23.61	0.9848	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			567.31910	499.259	18.63	0.8620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			20.51910	28.859	18.63	0.1380	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,307.05230	2,230.613	29.85	0.9988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.16370	0.128	31.35	0.0007	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			3.39260	3.962	22.61	0.0214	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,160.19260	1,084.362	22.61	0.9786	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			854.19730	780.083	20.24	0.9485	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			7.39730	9.683	20.24	0.0515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			229.59200	279.988	17.23	0.7129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.15470	0.003	29.55	0.0000	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1.51830	1.628	24.93	0.0088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,488.31830	1,412.028	24.93	0.9912	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,418.62100	1,342.391	24.51	0.9893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			1.82100	1.991	24.51	0.0107	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,556.96370	2,480.529	31.35	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,031.42320	956.079	21.62	0.9694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,016.95500	2,940.408	30.23	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.15500	0.008	30.23	0.0001	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,356.95590	3,280.400	28.59	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.15590	0.000	28.59	0.0000	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,156.95470	3,080.403	29.55	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			991.91060	916.772	21.31	0.9658	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			2.25420	2.492	23.99	0.0134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,339.05420	1,262.892	23.99	0.9866	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,006.95500	2,930.409	30.27	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.15500	0.009	30.27	0.0001	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			4.62320	5.680	21.62	0.0306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,269.46040	1,193.370	23.46	0.9840	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,416.95660	3,340.400	28.30	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.15660	0.000	28.30	0.0000	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,657.79530	1,581.418	25.95	0.9944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			0.99530	1.018	25.95	0.0056	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			5.11060	6.372	21.31	0.0342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00040	0.000	25.95	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1.97130	2.173	24.33	0.0117	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,388.77130	1,312.573	24.33	0.9883	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,256.95510	3,180.401	29.07	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.15510	0.001	29.07	0.0000	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2.66040	2.970	23.46	0.0160	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			679.97250	608.985	18.41	0.8319	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			42.87250	48.985	18.41	0.1681	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,377.87800	3,300.569	33.23	0.9980	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.77800	0.569	33.23	0.0020	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			861.47980	789.606	19.09	0.8823	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			28.77980	34.306	19.09	0.1177	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,141.70240	1,064.535	19.07	0.9290	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			19.90240	20.735	19.07	0.0710	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			731.74070	662.307	18.25	0.7991	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			64.34070	73.107	18.25	0.2009	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,205.02070	1,129.760	19.45	0.9175	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		24.22070	27.460	19.45	0.0825	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,086.64740	5,007.892	32.42	0.9994	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.14740	0.192	32.42	0.0006	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		35.45520	40.252	19.14	0.1122	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,091.95520	1,017.952	19.14	0.8878	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		418.18200	362.771	16.71	0.5840	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		175.98200	199.471	16.71	0.4160	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		883.69990	814.046	18.33	0.8136	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		67.99990	77.246	18.33	0.1864	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put		288.15540	244.462	15.99	0.4506	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call		276.75540	312.062	15.99	0.5494	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,665.28760	1,588.616	20.33	0.9450	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		18.18760	20.616	20.33	0.0550	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,412.91060	1,338.314	19.62	0.9062	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		34.41060	39.014	19.62	0.0938	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		199.19100	222.840	16.66	0.4112	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		477.69100	422.140	16.66	0.5888	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		706.81280	643.266	17.56	0.7083	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		132.61280	148.366	17.56	0.2917	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,607.59640	3,528.324	26.79	0.9917	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		3.39640	3.424	26.79	0.0083	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		889.61880	822.688	18.03	0.7687	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		104.01880	116.488	18.03	0.2313	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		563.40030	506.779	16.91	0.6111	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		206.40030	229.279	16.91	0.3889	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		919.98730	854.501	17.97	0.7483	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		127.98730	142.301	17.97	0.2517	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		612.95830	556.165	16.84	0.6066	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		233.55830	256.865	16.84	0.3934	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,851.90670	3,772.269	24.24	0.9840	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		7.60670	8.269	24.24	0.0160	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		732.62810	673.203	17.05	0.6385	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		228.32810	249.203	17.05	0.3615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		220.53610	238.762	17.47	0.3188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		942.93610	880.562	17.47	0.6812	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		128.51930	139.083	18.69	0.2010	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,410.91930	1,340.883	18.69	0.7990	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		222.69790	241.100	17.45	0.3214	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,357.40690	4,277.782	22.82	0.9886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		137.35700	148.669	18.54	0.2131	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		902.34370	963.165	14.73	0.8180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		124.74370	104.965	14.73	0.1820	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		5.07790	6.065	22.82	0.0116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,347.47790	4,267.865	22.82	0.9884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		5.00690	5.982	22.82	0.0114	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		406.08810	438.650	16.07	0.5127	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		671.62340	721.506	15.18	0.7062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		234.02340	203.306	15.18	0.2938	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		5.14990	6.150	22.82	0.0117	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,337.54990	4,257.950	22.82	0.9883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,349.75700	1,280.469	18.54	0.7869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		185.09320	200.406	17.86	0.2755	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,476.75730	3,397.799	22.08	0.9717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		14.35730	15.999	22.08	0.0283	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		710.51510	654.313	16.78	0.5938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		298.11510	322.513	16.78	0.4062	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		498.48810	450.450	16.07	0.4873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		842.68420	782.660	17.18	0.6465	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		233.84020	253.076	17.34	0.3344	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		896.24020	834.876	17.34	0.6656	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		947.94550	1,010.379	14.67	0.8351	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		110.34550	92.179	14.67	0.1649	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,087.49320	1,022.206	17.86	0.7245	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		101.88970	110.661	19.11	0.1648	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,419.70870	1,349.568	18.71	0.8006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		127.30870	137.768	18.71	0.1994	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		607.16940	554.576	16.44	0.5457	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		344.76940	372.776	16.44	0.4543	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		250.28420	270.860	17.18	0.3535	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		107.20610	116.439	19.03	0.1722	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		2,027.14050	1,952.052	19.85	0.8897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		64.74050	70.252	19.85	0.1103	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		974.49650	911.435	17.56	0.6913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		212.09650	229.635	17.56	0.3087	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,614.28970	1,542.461	19.11	0.8352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		504.61530	456.296	16.09	0.4908	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		558.25590	601.679	15.51	0.6333	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		320.65590	283.479	15.51	0.3667	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,768.15870	1,694.921	19.39	0.8583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		85.75870	93.121	19.39	0.1417	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,569.60610	1,498.239	19.03	0.8278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		283.98120	307.263	16.89	0.3910	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,986.28960	2,907.992	21.41	0.9552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		23.88960	26.192	21.41	0.0448	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		734.26880	787.384	15.02	0.7414	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		196.66880	169.184	15.02	0.2586	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		402.21530	434.496	16.09	0.5092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		8.59970	9.959	22.76	0.0181	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		110.53250	120.053	18.98	0.1768	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,542.93250	1,471.853	18.98	0.8232	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,108.43970	1,175.814	14.45	0.8857	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	12.00	Put		70.83970	57.614	14.45	0.1143	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		746.38120	689.063	16.89	0.6090	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		422.84990	379.428	15.84	0.4404	0.00	0	13,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,964.47660	4,884.323	22.82	0.9948	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		2.07660	2.523	22.82	0.0052	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Put		1,306.47010	1,237.750	18.43	0.7778	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Call		144.07010	155.950	18.43	0.2222	0.00	0	90
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,970.99970	3,891.759	22.76	0.9819	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		8.25440	9.686	22.80	0.0176	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		141.34300	152.992	18.47	0.2185	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		1,323.74300	1,254.792	18.47	0.7815	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,740.80130	1,667.794	19.34	0.8545	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		88.40130	95.994	19.34	0.1455	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		460.44990	497.628	15.84	0.5596	0.00	0	4,551
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.82	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		3,378.27760	3,299.431	21.95	0.9690	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		15.87760	17.631	21.95	0.0310	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		312.93810	338.496	16.67	0.4218	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		675.33810	620.296	16.67	0.5782	0.00	0	3,500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		4,000.65440	3,921.487	22.80	0.9824	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		935.09790	872.900	17.45	0.6786	0.00	0	20,000
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		585.11550	630.144	15.43	0.6517	0.00	0	3,500
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		297.51550	261.945	15.43	0.3483	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,773.05660	3,693.809	22.49	0.9784	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		10.65660	12.009	22.49	0.0216	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,962.40000	986,881.800	22.82	1.0000	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		752.64120	696.324	16.86	0.5973	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		309.14120	333.624	16.86	0.4027	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		4,081.59970	4,002.615	22.23	0.9823	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		8.09970	9.915	22.23	0.0177	0.00	0	60
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Put		539.53230	490.751	16.17	0.4959	0.00	0	0
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Call		418.13230	450.151	16.17	0.5041	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,830.01050	1,759.213	19.22	0.8221	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		131.01050	141.613	19.22	0.1779	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	12.92	Call		618.99750	660.988	15.70	0.6061	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	12.92	Put		419.69750	380.088	15.70	0.3939	0.00	0	1,000
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		770.38190	716.918	16.76	0.5647	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		389.68190	417.818	16.76	0.4353	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Put		4,346.33090	4,264.515	21.93	0.9761	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Call		15.63090	15.415	21.93	0.0239	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	14.10	Put		1,223.11830	1,159.549	17.95	0.7036	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	14.10	Call		242.41830	260.449	17.95	0.2964	0.00	0	1,000
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Put		1,128.69340	1,068.218	17.60	0.6605	0.00	0	0
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Call		303.59340	325.218	17.60	0.3395	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Put		784.99060	733.970	16.64	0.5373	0.00	0	60
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Call		471.39060	502.670	16.64	0.4627	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	17.74	Put			4,581.64820	4,502.256	22.90	0.9611	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			28.04820	30.956	22.90	0.0389	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			56.18880	62.221	22.94	0.0679	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,138.28880	4,061.421	22.94	0.9321	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			643.69040	683.081	16.03	0.5569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			595.79040	552.282	16.03	0.4431	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			631.01800	669.794	16.08	0.5491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			613.11800	568.994	16.08	0.4509	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			56.63670	62.693	22.94	0.0683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,128.73670	4,051.893	22.94	0.9317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,067.49850	1,125.138	14.89	0.7607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			239.59850	214.338	14.89	0.2393	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			556.78310	591.540	16.40	0.5015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			728.88310	680.740	16.40	0.4985	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			57.08780	62.950	22.92	0.0686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,119.18780	4,042.150	22.92	0.9314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			909.93250	960.201	15.15	0.6976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			332.03250	299.401	15.15	0.3024	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,066.32810	1,997.709	19.31	0.7976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			184.22810	198.509	19.31	0.2024	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,415.80000	2,344.232	19.84	0.8372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			143.70000	155.032	19.84	0.1628	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,200.79010	1,262.262	14.70	0.8054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			182.89010	161.462	14.70	0.1946	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,568.11650	1,639.959	14.64	0.8896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			90.21650	79.159	14.64	0.1104	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			398.38300	424.522	17.30	0.3871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,080.48300	1,023.722	17.30	0.6129	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,001.42230	1,057.013	14.99	0.7360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			273.52230	246.213	14.99	0.2640	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			669.86150	710.392	15.93	0.5724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			561.96150	519.592	15.93	0.4276	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			456.88770	486.473	16.93	0.4315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			928.98770	875.674	16.93	0.5685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,107.32980	3,030.610	21.00	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			95.22980	101.410	21.00	0.1100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,969.94020	1,902.286	19.15	0.7847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			197.84020	213.086	19.15	0.2153	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			793.33820	743.390	16.58	0.5226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			521.23820	554.190	16.58	0.4774	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,359.45390	1,424.981	14.49	0.8501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			131.55390	114.181	14.49	0.1499	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			622.77340	661.072	16.11	0.5440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			624.87340	580.272	16.11	0.4560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,075.14020	2,006.438	19.32	0.7987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			183.04020	197.238	19.32	0.2013	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			335.50680	357.613	17.80	0.3358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,287.60680	1,226.813	17.80	0.6642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,033.39990	3,954.537	22.75	0.9288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			61.29990	65.337	22.75	0.0712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			725.13790	768.023	15.73	0.6040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			497.23790	457.223	15.73	0.3960	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,862.66300	4,783.377	22.94	0.9596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			30.56300	34.177	22.94	0.0404	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			355.14840	378.492	17.63	0.3521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,217.24840	1,157.691	17.63	0.6479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,004.86620	3,925.361	22.70	0.9279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			62.76620	66.161	22.70	0.0721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			269.58410	287.911	18.45	0.2789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,571.68410	1,507.111	18.45	0.7211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,665.22600	3,586.224	22.06	0.9160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			73.12600	77.024	22.06	0.0840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			341.91300	364.429	17.75	0.3412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,264.01300	1,203.629	17.75	0.6588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			575.44690	611.139	16.31	0.5138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			697.54690	650.339	16.31	0.4862	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			376.08090	400.731	17.47	0.3692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,148.18090	1,089.931	17.47	0.6308	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,966.38940	3,886.486	22.62	0.9266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			64.28940	67.286	22.62	0.0734	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			107.18810	114.613	20.56	0.1238	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,879.28810	2,803.813	20.56	0.8762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			564.17500	599.303	16.37	0.5064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			716.27500	668.503	16.37	0.4936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			275.01630	293.232	18.39	0.2833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,547.11630	1,482.432	18.39	0.7167	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,404.47810	3,326.428	21.56	0.9050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			82.37810	87.229	21.56	0.0950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,071.49370	3,993.460	22.83	0.9299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			59.39370	64.260	22.83	0.0701	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			795.47810	745.856	16.59	0.5199	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			531.57810	564.956	16.59	0.4801	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,818.26820	4,738.780	22.95	0.9562	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			34.36820	37.880	22.95	0.0438	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			753.17310	705.120	16.38	0.4966	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			581.77310	616.920	16.38	0.5034	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,300.80980	1,242.764	17.52	0.6228	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			445.20980	471.164	17.52	0.3772	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,285.61220	1,227.937	17.48	0.6180	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			454.11220	480.437	17.48	0.3820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			953.35170	1,000.956	15.56	0.6341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			539.65170	502.556	15.56	0.3659	0.00	0	3,867

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,320.63360	2,252.847	19.16	0.7638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			274.33360	291.247	19.16	0.2362	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,022.62100	1,957.898	18.73	0.7258	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,208.24590	4,132.954	22.29	0.8891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			121.21440	130.960	22.31	0.1105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,217.51440	4,142.560	22.31	0.8895	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,198.98140	4,123.348	22.28	0.8888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			919.38320	965.724	15.67	0.6189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			575.68320	537.323	15.67	0.3811	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,857.30730	1,794.568	18.48	0.7015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			361.00730	382.968	18.48	0.2985	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			121.94590	131.354	22.29	0.1109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			326.32100	346.298	18.73	0.2742	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			782.62070	823.614	16.15	0.5529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			748.92070	705.214	16.15	0.4471	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			702.14850	659.775	16.02	0.4304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			815.84850	858.175	16.02	0.5696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			122.68140	131.748	22.28	0.1112	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,919.23240	1,856.048	18.42	0.6886	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			407.73240	429.948	18.42	0.3114	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,604.41730	2,534.889	19.40	0.7725	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			282.91730	298.789	19.40	0.2275	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,445.16990	1,388.232	17.51	0.5998	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			566.06990	594.732	17.51	0.4002	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,370.30090	1,314.698	17.35	0.5828	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			599.30090	629.398	17.35	0.4172	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			887.30780	927.694	16.41	0.5409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			928.80780	883.194	16.41	0.4591	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,145.00800	1,194.847	15.55	0.6480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			596.50800	560.347	15.55	0.3520	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,074.96130	3,001.041	19.86	0.7860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			293.46130	305.541	19.86	0.2140	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			202.20210	208.288	21.89	0.1465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,313.70210	4,233.788	21.89	0.8535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			203.66480	209.338	21.85	0.1473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,295.16480	4,214.838	21.85	0.8527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,627.81910	2,709.510	12.34	0.9648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			29.31910	25.010	12.34	0.0352	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			203.16750	208.813	21.87	0.1469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,304.66750	4,224.313	21.87	0.8531	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,604.17440	1,548.268	17.75	0.5798	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			701.97440	731.768	17.75	0.4202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			711.97270	740.487	18.05	0.4077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,779.57270	1,722.687	18.05	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			709.49440	737.907	18.06	0.4066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,787.09440	1,730.107	18.06	0.5934	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			714.46150	743.077	18.03	0.4089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,772.06150	1,715.277	18.03	0.5911	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,772.51340	1,717.810	18.04	0.5669	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			826.41340	856.711	18.04	0.4331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			830.14790	859.422	18.26	0.4218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,930.14790	1,874.722	18.26	0.5782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			827.60020	856.782	18.27	0.4207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,937.60020	1,882.082	18.27	0.5793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			832.70540	862.072	18.25	0.4229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,922.70540	1,867.372	18.25	0.5771	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,933.28280	1,879.549	18.24	0.5568	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			943.28280	973.849	18.24	0.4432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			947.47320	977.221	18.42	0.4332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,087.17320	2,032.821	18.42	0.5668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			944.88510	974.540	18.43	0.4323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,094.58510	2,040.140	18.43	0.5677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			950.07760	979.904	18.41	0.4342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,079.77760	2,025.504	18.41	0.5658	0.00	0	0
Total \$ / R Option												1,757,895.00	30,000	1,900,876
Total \$ / R												591,303,389.60	75,506	3,179,707
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.91960		12.84320			0.0000	452,186.00	35	362
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.11820		13.03760			0.0000	144,300.20	11	342
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.31080		13.22790			0.0000	0.00	0	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.49840		13.41370			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.68450		13.59850			0.0000	0.00	0	182
Total \$ / R MAXI Future												596,486.20	46	941
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			15.83020	0.005	27.73	0.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			353,695.83020	346,040.005	27.73	1.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			15.84720	0.005	27.68	0.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			354,695.84720	347,040.005	27.68	1.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			15.81400	0.006	27.77	0.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			352,695.81400	345,040.006	27.77	1.0000	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,578.93050	6,050.860	20.10	0.0964	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			216,818.93050	209,230.860	20.10	0.9036	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,524.12200	5,991.221	20.12	0.0956	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			217,764.12200	210,171.221	20.12	0.9044	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,634.20750	6,111.131	20.08	0.0973	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			215,874.20750	208,291.131	20.08	0.9027	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			44,211.62860	47,091.260	17.02	0.4206	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			96,421.62860	91,011.260	17.02	0.5794	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			43,922.06570	46,786.000	17.04	0.4184	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			97,132.06570	91,706.000	17.04	0.5816	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			44,502.80740	47,398.213	17.00	0.4228	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		13.74	Put			95,712.80740	90,318.213	17.00	0.5772	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Call			65,550.60870	69,129.461	16.66	0.4851	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			96,180.60870	91,289.461	16.66	0.5149	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			65,210.95480	68,774.714	16.68	0.4832	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			96,840.95480	91,934.714	16.68	0.5168	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			65,892.12730	69,486.603	16.65	0.4870	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			95,522.12730	90,646.603	16.65	0.5130	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			78,243.76110	81,901.506	16.80	0.4923	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			111,393.76110	106,451.506	16.80	0.5077	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			77,906.63580	81,551.070	16.81	0.4907	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			112,056.63580	107,101.070	16.81	0.5093	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			78,581.93500	82,254.136	16.78	0.4939	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			110,731.93500	105,804.136	16.78	0.5061	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												596,486.20	46	941
£ / R	On 19/06/2017	Foreign Exchange Future				16.73240		16.64490			0.0000	7,546,312.40	451	50,261
£ / R	On 30/06/2017	Foreign Exchange Future				16.77160		16.68170			0.0000	0.00	0	5
£ / R	On 18/09/2017	Foreign Exchange Future				17.03800		16.94500			0.0000	4,123,196.00	242	6,978
£ / R	On 18/12/2017	Foreign Exchange Future				17.33810		17.24190			0.0000	0.00	0	4,136
£ / R	On 19/03/2018	Foreign Exchange Future				17.63630		17.53750			0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Future				17.93320		17.83120			0.0000	0.00	0	3,414
Total £ / R Future												11,669,508.40	693	64,794
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			0.00820	0.011	51.71	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,385.10820	7,297.611	51.71	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			0.00800	0.011	51.71	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,395.10800	7,307.611	51.71	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			0.00840	0.011	51.71	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,375.10840	7,287.611	51.71	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			145.53930	119.554	18.79	0.3281	0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			290.43930	351.954	18.79	0.6719	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			870.73000	790.846	19.14	0.9088	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			15.63000	23.246	19.14	0.0912	0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			2,355.77440	2,268.603	27.45	0.9959	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			0.67440	1.003	27.45	0.0041	0.00	0	0
£ / R	On 30/06/2017	Foreign Exchange Option		16.86	Put			380.78090	325.434	16.94	0.5420	0.00	0	0
£ / R	On 30/06/2017	Foreign Exchange Option		16.86	Call			202.48090	237.034	16.94	0.4580	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Put			453.52510	407.202	15.75	0.3888	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		16.70	Call			698.52510	745.202	15.75	0.6112	0.00	0	700
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Put			1,141.96660	1,070.494	16.78	0.6733	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.80	Call			286.96660	308.494	16.78	0.3267	0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			242.67000	260.905	17.01	0.2858	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,297.67000	1,222.905	17.01	0.7142	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			240.63230	258.728	17.02	0.2838	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	18.01	Put			1,305.63230	1,230.728	17.02	0.7162	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			244.72120	263.104	17.00	0.2877	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,289.72120	1,215.104	17.00	0.7123	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			7.41100	7.318	20.83	0.0087	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,905.51100	7,809.218	20.83	0.9913	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			7.35400	7.261	20.83	0.0087	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,915.45400	7,819.161	20.83	0.9913	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			7.29750	7.204	20.83	0.0086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,925.39750	7,829.104	20.83	0.9914	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,098.23170	1,150.290	15.22	0.5951	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			790.73170	743.990	15.22	0.4049	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,108.05670	1,160.408	15.21	0.5985	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			780.55670	734.108	15.21	0.4015	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,103.13530	1,155.337	15.22	0.5968	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			785.63530	739.037	15.22	0.4032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,072.62050	1,120.494	15.32	0.5343	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,151.42050	1,097.294	15.32	0.4657	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,080.75010	1,129.046	15.30	0.5371	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,139.55010	1,085.846	15.30	0.4629	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,076.67810	1,124.763	15.31	0.5357	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,145.47810	1,091.563	15.31	0.4643	0.00	0	0
Total £ / R Option												0.00	0	3,300
Total £ / R												11,669,508.40	693	68,094
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11728		0.11751			0.0000	0.00	0	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11957		0.11977			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12187		0.12207			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12420		0.12440			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,052
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.00090	0.008	35.99	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,249.20090	3,272.208	35.99	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	35.99	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,249.20000	4,272.200	35.99	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	35.99	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,249.20000	5,272.200	35.99	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			5.50230	4.661	23.02	0.0098	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,028.10230	4,047.761	23.02	0.9902	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.19410	0.965	23.02	0.0023	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,023.79410	5,044.065	23.02	0.9977	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			22.38400	19.781	23.02	0.0357	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,044.98400	3,062.881	23.02	0.9643	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			754.12960	749.713	18.60	0.5721	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			547.02960	562.913	18.60	0.4279	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			400.15270	399.443	20.16	0.3567	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	0.13	Put			1,193.05270	1,212.644	20.16	0.6433	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,357.83790	1,344.695	16.77	0.8162	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			150.73790	157.895	16.77	0.1838	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,029.53420	1,027.607	18.65	0.6146	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			589.83420	607.907	18.65	0.3854	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			634.74490	635.933	20.07	0.4327	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,195.04490	1,216.233	20.07	0.5673	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,631.69440	1,620.931	16.81	0.8140	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			191.99440	201.231	16.81	0.1860	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			14.50310		14.47370			0.0000	797,670.50	55	64,881
€ / R	On	30/06/2017	Foreign Exchange Future			14.54050		14.50880			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.79760		14.76390			0.0000	8,730,584.00	590	7,493
€ / R	On	18/12/2017	Foreign Exchange Future			15.09050		15.05440			0.0000	0.00	0	38,003
€ / R	On	19/03/2018	Foreign Exchange Future			15.38430		15.34600			0.0000	0.00	0	4,152
Total € / R Future												9,528,254.50	645	114,533
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.12400	0.206	49.39	0.0006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,716.42400	4,687.107	49.39	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.12100	0.202	49.39	0.0006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			42.27970	32.773	15.83	0.1554	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,726.42100	4,697.102	49.39	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.12700	0.211	49.39	0.0006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,706.42700	4,677.111	49.39	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,787.05860	1,757.503	24.07	0.9967	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.75860	0.603	24.07	0.0033	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			405.97970	425.873	15.83	0.8446	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			390.36920	359.444	15.78	0.6499	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			129.16920	129.944	15.78	0.3501	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			10.81080	10.994	23.80	0.0171	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,716.91080	4,683.394	23.80	0.9829	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			10.68970	10.871	23.80	0.0169	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,726.78970	4,693.271	23.80	0.9831	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			10.93320	11.119	23.80	0.0173	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,707.03320	4,673.519	23.80	0.9827	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,177.51710	1,199.966	14.21	0.7544	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			253.11710	239.467	14.21	0.2456	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			106.91050	111.391	19.37	0.1141	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,112.51050	3,080.891	19.37	0.8859	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,269.41030	1,292.811	14.12	0.7828	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			215.01030	202.310	14.12	0.2172	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			106.33750	110.760	19.38	0.1136	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,121.93750	3,090.260	19.38	0.8864	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	18.05	Call			107.48940	112.027	19.36	0.1147	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,103.08940	3,071.527	19.36	0.8853	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,629.33920	1,602.005	17.27	0.7241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			293.73920	302.505	17.27	0.2759	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,745.83710	1,718.071	17.48	0.7431	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			270.23710	278.571	17.48	0.2569	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			11.41530	12.194	21.47	0.0153	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,367.01530	6,331.694	21.47	0.9847	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			573.28110	552.665	14.72	0.3719	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			563.53400	543.014	14.70	0.3679	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			960.92830	977.820	14.94	0.5920	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			664.92830	643.520	14.94	0.4080	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,054.39910	1,072.131	14.71	0.6301	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			568.39910	547.831	14.71	0.3699	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,049.28110	1,066.965	14.72	0.6281	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,059.53400	1,077.314	14.70	0.6321	0.00	0	0
Total € / R Option												0.00	0	174,648
Total € / R												9,528,254.50	645	289,181
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.73610		9.69980			0.0000	97,361.00	10	23,045
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.87350		9.83420			0.0000	0.00	0	2,259
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.00730		9.96640			0.0000	0.00	0	1,153
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.13900		10.09670			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.27000		10.22610			0.0000	0.00	0	2,041
Total AU\$ / R Future												97,361.00	10	28,498
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.09810	0.075	36.77	0.0005	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,350.29810	2,313.975	36.77	0.9995	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.10150	0.078	36.99	0.0005	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,360.30150	2,323.978	36.99	0.9995	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.10500	0.081	37.22	0.0005	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,370.30500	2,333.981	37.22	0.9995	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			8.95690	9.439	19.75	0.0251	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,354.75690	2,315.939	19.75	0.9749	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			8.94290	9.424	19.81	0.0250	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,364.74290	2,325.924	19.81	0.9750	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			8.97120	9.454	19.69	0.0252	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,344.77120	2,305.954	19.69	0.9748	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			46.48170	49.577	16.91	0.0911	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,960.08170	1,922.277	16.91	0.9089	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			47.51160	50.677	16.87	0.0929	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,941.11160	1,903.377	16.87	0.9071	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			46.99420	50.124	16.89	0.0920	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,950.59420	1,912.824	16.89	0.9080	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			414.73580	395.502	12.90	0.4327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			511.03530	534.339	12.88	0.5742	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			404.33530	385.339	12.88	0.4258	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			506.21760	529.400	12.89	0.5707	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			409.51760	390.400	12.89	0.4293	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			501.43580	524.502	12.90	0.5673	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			420.33000	438.599	13.11	0.4572	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			704.23000	678.599	13.11	0.5428	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			427.12670	445.614	13.08	0.4627	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			691.02670	665.614	13.08	0.5373	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			423.71310	442.093	13.09	0.4600	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			697.61310	672.093	13.09	0.5400	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												97,361.00	10	28,498
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.57000		9.51710			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.73480		9.67770			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.89500		9.83580			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.05210		9.99230			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,997
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.08900	0.071	35.25	0.0005	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,222.98900	2,170.071	35.25	0.9995	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.09230	0.073	35.47	0.0005	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,232.99230	2,180.073	35.47	0.9995	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.08590	0.068	35.03	0.0005	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,212.98590	2,160.069	35.03	0.9995	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			17.78320	20.920	17.25	0.0571	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,630.08320	1,576.120	17.25	0.9429	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			17.45090	20.547	17.27	0.0562	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,639.75090	1,585.747	17.27	0.9438	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			18.12180	21.301	17.24	0.0580	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,620.42180	1,566.501	17.24	0.9420	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			184.21420	199.578	15.21	0.3031	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			888.41420	844.578	15.21	0.6969	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			182.22670	197.446	15.23	0.3004	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			896.42670	852.446	15.23	0.6996	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			186.22680	201.735	15.19	0.3058	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			880.42680	836.735	15.19	0.6942	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			454.19050	482.463	13.89	0.5186	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			531.89050	500.363	13.89	0.4814	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			450.26510	478.354	13.90	0.5154	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			537.96510	506.254	13.90	0.4846	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			458.14780	486.605	13.87	0.5218	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			525.84780	494.505	13.87	0.4782	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			13.36290		13.33380			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.64800		13.61520			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93440		13.89950			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.22330		14.18630			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.34610	0.339	33.31	0.0016	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,546.54610	2,517.439	33.31	0.9984	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.34150	0.335	33.38	0.0015	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,556.54150	2,527.435	33.38	0.9985	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.35080	0.344	33.24	0.0016	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,536.55080	2,507.444	33.24	0.9984	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			75.18520	81.419	18.94	0.1252	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,849.98520	1,823.419	18.94	0.8748	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			74.29350	80.490	18.95	0.1240	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,859.09350	1,832.490	18.95	0.8760	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			76.08830	82.358	18.93	0.1264	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,840.88830	1,814.358	18.93	0.8736	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			586.31510	603.883	16.05	0.4999	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			716.81510	699.483	16.05	0.5001	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			582.51190	600.080	16.07	0.4975	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			723.01190	705.680	16.07	0.5025	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			590.14220	607.707	16.03	0.5023	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			710.64220	693.307	16.03	0.4977	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			804.83030	824.575	15.78	0.5425	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			768.53030	751.275	15.78	0.4575	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			800.59800	820.377	15.80	0.5405	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			774.29800	757.077	15.80	0.4595	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			809.08830	828.794	15.77	0.5445	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			762.78830	745.494	15.77	0.4555	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			1.90420		1.89510			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91910		1.90960			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93510		1.92540			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.95020		1.94030			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,649.18130	3,558.185	30.58	0.9993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.24840	0.253	29.86	0.0009	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,449.24840	3,358.253	29.86	0.9991	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.21190	0.216	30.22	0.0008	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,549.21190	3,458.216	30.22	0.9992	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.18130	0.185	30.58	0.0007	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			91.27740	96.291	17.34	0.1164	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,495.27740	2,405.291	17.34	0.8836	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			83.00840	87.599	17.39	0.1074	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,587.00840	2,496.599	17.39	0.8926	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			100.29370	105.769	17.30	0.1260	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,404.29370	2,314.769	17.30	0.8740	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			994.68420	935.630	15.25	0.5055	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			710.74680	747.576	15.34	0.4766	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,056.74680	996.576	15.34	0.5234	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			788.39300	829.192	15.19	0.5129	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			934.39300	878.192	15.19	0.4871	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			748.68420	786.630	15.25	0.4945	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,079.40750	1,130.541	15.04	0.5576	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			976.40750	928.541	15.04	0.4424	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,034.65540	1,084.052	15.09	0.5422	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,031.65540	982.052	15.09	0.4578	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,125.73820	1,178.618	15.00	0.5730	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			922.73820	876.618	15.00	0.4270	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			1.95720		1.95300			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.99750		1.99280			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03800		2.03270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			2.60420	2.638	26.02	0.0090	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,272.60420	2,230.638	26.02	0.9910	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			3.93840	3.991	25.40	0.0134	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,073.93840	2,031.991	25.40	0.9866	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			3.20000	3.242	25.71	0.0110	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,173.20000	2,131.242	25.71	0.9890	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			781.41730	802.848	14.30	0.6135	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			453.41730	427.848	14.30	0.3865	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			729.30090	749.390	14.39	0.5872	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			501.30090	474.390	14.39	0.4128	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			836.27400	859.082	14.21	0.6398	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			408.27400	384.082	14.21	0.3602	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			750.30250	722.309	14.57	0.4272	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			930.32190	954.661	14.65	0.5543	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			803.32190	774.661	14.65	0.4457	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,026.20530	1,051.910	14.49	0.5915	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			699.20530	671.910	14.49	0.4085	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			977.30250	1,002.309	14.57	0.5728	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			1.65720		1.64820			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68650		1.67690			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71450		1.70470			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74090		1.73100			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.16290	0.188	31.22	0.0008	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,218.16290	3,128.188	31.22	0.9992	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.14000	0.161	31.69	0.0007	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,318.14000	3,228.162	31.69	0.9993	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.19030	0.220	30.76	0.0009	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,118.19030	3,028.220	30.76	0.9991	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			77.27460	79.667	20.34	0.0974	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,808.27460	2,714.667	20.34	0.9026	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			72.27460	74.114	20.49	0.0912	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,903.27460	2,809.114	20.49	0.9088	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			82.67990	85.683	20.20	0.1042	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,713.67990	2,620.683	20.20	0.8958	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			574.91010	607.583	16.96	0.4221	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,227.91010	1,162.583	16.96	0.5779	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			546.85160	577.916	17.10	0.4055	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,299.85160	1,232.916	17.10	0.5945	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			604.51130	638.865	16.82	0.4392	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,157.51130	1,093.865	16.82	0.5608	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			975.29310	924.405	16.03	0.4542	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			946.37500	992.799	16.15	0.5298	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,036.37500	983.799	16.15	0.4702	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			909.06250	953.837	16.27	0.5141	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,099.06250	1,044.837	16.27	0.4859	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			985.29310	1,033.405	16.03	0.5458	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			0.12500		0.12410			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12480		0.12360			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12450		0.12370			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12430		0.12400			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/06/2018	Foreign Exchange Future			0.12310		0.12280			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			1.52400		1.51470			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.54990		1.54020			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.57550		1.56550			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.60070		1.59040			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			9.32200		9.24510			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.44870		9.36780			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.57120		9.48840			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.68940		9.60510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.03340	0.051	27.67	0.0004	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,704.93340	1,628.051	27.67	0.9996	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.03200	0.048	27.72	0.0004	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,714.93200	1,638.049	27.72	0.9996	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.03490	0.053	27.61	0.0005	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,694.93490	1,618.053	27.61	0.9995	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,247.63180	1,174.569	16.86	0.8896	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			34.73800	42.467	16.87	0.1086	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,256.93800	1,183.767	16.87	0.8914	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			36.13860	44.086	16.84	0.1122	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,238.33860	1,165.386	16.84	0.8878	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			35.43180	43.269	16.86	0.1104	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			377.24960	390.158	17.82	0.4501	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			698.84960	628.958	17.82	0.5499	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			377.19210	389.725	17.95	0.4477	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			708.79210	638.525	17.95	0.5523	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			377.32720	390.613	17.69	0.4525	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			688.92720	619.413	17.69	0.5475	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			639.47130	744.478	18.35	0.5931	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			484.37130	505.078	18.35	0.4069	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			628.43770	733.512	18.18	0.5908	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			483.33770	504.112	18.18	0.4092	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			650.51520	755.454	18.53	0.5953	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			485.41520	506.054	18.53	0.4047	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			1.26700		1.26000			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.28230		1.27490			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.29670		1.28920			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.31350		1.30580			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Put			1,200.00000	1,130.000		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			1,300.00000	1,230.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Put			1,400.00000	1,330.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			951.00000	877.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			1,051.00000	977.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			851.00000	777.000		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			108.00000	33.000		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			208.00000	133.000		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			308.00000	233.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	35.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			42.00000	0.000		0.0000	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			142.00000	65.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			58.00000	135.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.29510		1.29600			0.0000	19,426.50	15	8,358
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29880		1.29970			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.30260		1.30340			0.0000	0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.30650		1.30740			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									19,426.50	15	8,358
Total QUANTO £ / \$									19,426.50	15	8,358
QUANTO €On 19/06/2017 Foreign Exchange Future			1.12260		1.12700			0.0000	11,226.00	10	127
QUANTO €On 18/09/2017 Foreign Exchange Future			1.12800		1.13240			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			1.13370		1.13810			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13970		1.14410			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,226.00	10	127
Total QUANTO € / \$												11,226.00	10	127
RAIN	On	19/06/2017	Foreign Exchange Future			22,309.14000		22,237.13000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,666.50000		22,588.40000			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			9.34780		9.30510			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.50140		9.45550			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.35150	0.454	25.17	0.0037	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,215.25150	1,172.654	25.17	0.9963	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.33500	0.432	25.23	0.0035	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,225.23500	1,182.632	25.23	0.9965	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.36890	0.476	25.11	0.0038	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,205.26890	1,162.676	25.11	0.9962	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			217.49690	232.743	14.51	0.4455	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			391.99690	361.343	14.51	0.5545	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			214.06920	229.108	14.53	0.4403	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			398.56920	367.708	14.53	0.5597	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			210.68980	225.522	14.56	0.4352	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			405.18980	374.122	14.56	0.5648	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			3.64720		3.61550			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.60910		3.57960			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.54560		3.51240			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.01350	0.029	27.91	0.0006	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			654.51350	622.829	27.91	0.9994	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.01200	0.026	28.07	0.0006	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			664.51200	632.826	28.07	0.9994	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.01520	0.032	27.76	0.0007	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			644.51520	612.832	27.76	0.9993	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			122.32110	140.877	14.41	0.6006	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			92.72110	81.777	14.41	0.3994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			117.31710	135.008	14.38	0.5864	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			97.71710	85.908	14.38	0.4136	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			127.96130	146.887	14.45	0.6146	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			88.36130	77.787	14.45	0.3854	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			176.01790	194.281	14.58	0.5480	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			183.61790	168.681	14.58	0.4520	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			171.32380	189.241	14.58	0.5393	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			188.92380	173.641	14.58	0.4607	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			180.79980	199.406	14.59	0.5568	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			178.39980	163.806	14.59	0.4432	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			1.39170		1.37160			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36450		1.34510			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.33830		1.31920			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.31390		1.29520			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												611 467 757.20	46,925	1,514,524
Total Options												1 757 895.00	30,000	2,078,824
Grand Total:												613,225,652.20	76,925	3,593,348