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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2017 Foreign Exchange Future			12.77490		12.79480			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.78190		12.80280			0.0000	2,098,021,066.00	164,140	681,239
\$ / R On 23/06/2017 Foreign Exchange Future			12.78880		12.81100			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			12.80010		12.82250			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.80460		12.82700			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.81590		12.83850			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.82040		12.84310			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.82710		12.84990			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.83160		12.85450			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.83610		12.85910			0.0000	8,985,270.00	700	3,914
\$ / R On 17/07/2017 Foreign Exchange Future			12.84290		12.86550			0.0000	0.00	0	1,272
\$ / R On 19/07/2017 Foreign Exchange Future			12.84720		12.86980			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.85150		12.87410			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.86010		12.88270			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.86440		12.88700			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.87300		12.89560			0.0000	51,492.00	4	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.88150		12.90420			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.89660		12.91920			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.90930		12.93190			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			12.93440		12.95710			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			12.93860		12.97550			0.0000	32,346,500.00	2,500	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Future			12.97620		12.99900			0.0000	2,052,250,911.00	158,155	844,981
\$ / R	On	27/09/2017	Foreign Exchange Future			12.99520		13.01790			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			12.99730		13.02000			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.04980		13.07250			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.05820		13.08090			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.09400		13.11660			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.12550		13.14810			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.16740		13.18990			0.0000	0.00	0	91,255
\$ / R	On	22/12/2017	Foreign Exchange Future			13.17550		13.19800			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.19780		13.22030			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.28290		13.30550			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.28700		13.30950			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.35170		13.37430			0.0000	120,165.30	9	9,406
\$ / R	On	25/04/2018	Foreign Exchange Future			13.42540		13.44870			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.45730		13.48080			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.46530		13.48880			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.53340		13.55740			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.65140		13.67420			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.72520		13.74710			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.84540		13.86600			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.91080		13.93060			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.03940		14.05780			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.10900		14.12660			0.0000	0.00	0	1,500
Total \$ / R Future												4,191,775,404.30	325,508	1,657,160
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Put			351.01030	362.376	24.96	0.9298	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Call			15.81030	7.276	24.96	0.0702	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,247.21320	5,268.119	69.94	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,847.20250	5,868.104	69.94	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,977.27130	2,998.197	49.18	0.9995	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,907.20010	6,928.100	69.94	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00010	0.000	69.94	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,927.59990	3,948.598	69.94	0.9984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.39990	0.498	69.94	0.0016	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,347.21010	5,368.114	69.94	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,707.22770	2,728.140	42.74	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			0.05170	0.058	35.23	0.0004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,087.25170	2,108.158	35.23	0.9996	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			0.02660	0.038	42.50	0.0002	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,697.22660	2,718.138	42.50	0.9998	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.07130	0.097	49.18	0.0005	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.02880	0.041	42.98	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,717.22880	2,738.141	42.98	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.03000	0.043	43.22	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,727.23000	2,748.143	43.22	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			0.02770	0.040	42.74	0.0002	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	15.10	Call			0.02740	0.035	36.91	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,697.25760	4,718.177	69.94	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.05760	0.077	69.94	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			463.80750	479.357	19.63	0.9217	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			514.02230	490.647	19.66	0.9379	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			11.22230	8.747	19.66	0.0621	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			605.27180	623.827	21.06	0.9587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			8.07180	5.727	21.06	0.0413	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,297.22740	2,318.135	36.91	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			0.96390	0.717	28.20	0.0050	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			13.07790	8.955	20.11	0.0632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			510.27790	527.056	20.11	0.9368	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,197.20090	6,218.101	69.94	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00090	0.001	69.94	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			16.60750	11.257	19.63	0.0783	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			0.50490	0.347	23.28	0.0030	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,947.28100	1,968.184	34.10	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.08100	0.084	34.10	0.0006	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,597.46980	1,618.330	31.29	0.9984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			0.26980	0.230	31.29	0.0016	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,238.16390	1,258.817	28.20	0.9950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			33.46980	22.695	18.20	0.1487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			482.29740	498.369	19.82	0.9281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			15.09740	10.269	19.82	0.0719	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			19.14710	12.932	19.34	0.0891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			436.34710	451.032	19.34	0.9109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,023.30490	1,002.247	23.28	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			3.71140	2.798	21.27	0.0215	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			142.22670	113.784	15.69	0.5380	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			99.42670	91.884	15.69	0.4620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			333.83460	307.518	17.93	0.8369	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			31.03460	25.618	17.93	0.1631	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			330.66980	340.795	18.20	0.8513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			10.78880	7.476	20.49	0.0533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			804.82900	783.379	21.90	0.9882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			2.02900	1.479	21.90	0.0118	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,447.66780	1,468.472	30.09	0.9974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			0.46780	0.372	30.09	0.0026	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			706.51140	684.698	21.27	0.9785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			9.79590	6.836	20.68	0.0489	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			561.39480	538.546	20.09	0.9519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			8.59480	6.646	20.09	0.0481	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			190.97170	191.112	16.48	0.6907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			73.77170	53.012	16.48	0.3093	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			547.98880	565.576	20.49	0.9467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			6.33250	4.607	21.53	0.0335	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			29.16270	19.700	18.49	0.1310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			356.36270	367.800	18.49	0.8690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			421.66600	396.962	18.79	0.8981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			18.86600	15.062	18.79	0.1019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			566.99590	584.936	20.68	0.9511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			177.36680	176.271	16.29	0.6663	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			999.10620	1,019.491	25.49	0.9901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			1.90620	1.391	25.49	0.0099	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			62.33530	54.795	16.64	0.3096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			215.13530	186.695	16.64	0.6904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			653.53250	672.707	21.53	0.9665	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.03690	0.045	36.11	0.0003	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			119.38950	91.573	15.34	0.4752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			116.58950	109.673	15.34	0.5248	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			25.37590	17.109	18.77	0.1152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			382.57590	395.209	18.77	0.8848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			80.16680	58.171	16.29	0.3337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.02370	0.031	37.31	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			702.45120	721.913	22.10	0.9723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			5.25120	3.813	22.10	0.0277	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			899.81780	920.002	24.36	0.9863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			2.61780	1.902	24.36	0.0137	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,197.23690	2,218.145	36.11	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			80.82550	73.016	16.12	0.3885	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			0.73690	0.558	29.12	0.0038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,327.93690	1,348.658	29.12	0.9962	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			595.67240	614.085	20.96	0.9569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			8.47240	5.985	20.96	0.0431	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,347.22370	2,368.131	37.31	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.01720	0.026	40.12	0.0002	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			1.07190	0.794	27.75	0.0055	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,198.27190	1,218.894	27.75	0.9945	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			889.90520	910.065	24.25	0.9858	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			2.70520	1.965	24.25	0.0142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			173.62550	144.915	16.12	0.6115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.13140	0.173	54.43	0.0007	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			0.34790	0.287	30.73	0.0020	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,527.54790	1,548.387	30.73	0.9980	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,457.65070	1,478.460	30.17	0.9975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			0.45070	0.360	30.17	0.0025	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,597.21720	2,618.126	40.12	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,068.74480	1,089.233	26.28	0.9920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,057.29030	3,078.221	51.09	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.09030	0.121	51.09	0.0006	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,397.40950	3,418.369	59.20	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.20950	0.269	59.20	0.0010	0.00	0	4,255

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,197.33140	3,218.273	54.43	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,028.94000	1,049.372	25.83	0.9909	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			0.60890	0.470	29.52	0.0032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,377.80890	1,398.570	29.52	0.9968	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,047.28780	3,068.218	50.85	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.08780	0.118	50.85	0.0005	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1.54480	1.133	26.28	0.0080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,307.99570	1,328.698	28.96	0.9959	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,457.43780	3,478.404	60.63	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.23780	0.304	60.63	0.0011	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,697.38900	1,718.270	32.09	0.9988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			0.18900	0.170	32.09	0.0012	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1.74000	1.272	25.83	0.0091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00250	0.004	69.94	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			0.50420	0.397	29.93	0.0027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,427.70420	1,448.497	29.93	0.9973	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,297.36740	3,318.318	56.82	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.16740	0.218	56.82	0.0009	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			0.79570	0.598	28.96	0.0041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.01010	0.014	69.94	0.0001	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			52.36990	36.416	17.25	0.2254	0.00	0	1,528
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			249.56990	254.516	17.25	0.7746	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.01320	0.019	69.94	0.0001	0.00	0	0
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			96.46260	93.696	15.85	0.3903	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			207.46260	182.496	15.85	0.6097	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,417.65100	3,440.031	35.56	0.9995	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.15100	0.131	35.56	0.0005	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			698.68120	713.242	17.41	0.9320	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			21.18120	13.342	17.41	0.0680	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			888.38600	906.044	18.79	0.9502	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			15.38600	10.644	18.79	0.0498	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,172.51350	1,192.031	19.41	0.9664	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			11.01350	7.931	19.41	0.0336	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			748.51230	762.003	17.73	0.8840	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			41.61230	32.403	17.73	0.1160	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,232.57410	1,252.186	18.69	0.9636	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			12.47410	9.286	18.69	0.0364	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,125.60440	5,148.491	34.34	0.9997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.10440	0.091	34.34	0.0003	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			22.00660	15.356	18.32	0.0556	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,117.50660	1,133.756	18.32	0.9444	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			341.07120	314.369	14.75	0.6420	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			136.57120	132.769	14.75	0.3580	0.00	0	200
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			422.13890	426.528	16.24	0.6811	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			141.23890	122.628	16.24	0.3189	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			903.31280	916.828	17.88	0.8817	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	17/07/2017	Foreign Exchange Option	13.72	Call			48.81280	39.728	17.88	0.1183	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put			286.55360	286.913	15.42	0.5369	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call			236.35360	214.113	15.42	0.4631	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,697.64400	1,717.673	20.09	0.9708	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			11.74400	9.173	20.09	0.0292	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			165.90570	148.795	16.30	0.3284	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			483.20570	488.695	16.30	0.6716	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,441.26880	1,459.342	19.26	0.9443	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			23.96880	19.442	19.26	0.0557	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			719.81990	729.878	17.27	0.7806	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			106.81990	94.278	17.27	0.2194	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,645.45780	3,667.978	28.22	0.9940	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			2.45780	2.378	28.22	0.0060	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			906.95000	919.335	17.73	0.8313	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			82.55000	72.335	17.73	0.1687	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put			571.28200	578.070	16.60	0.6840	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call			175.48200	159.570	16.60	0.3160	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			936.42200	948.815	17.72	0.8061	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			105.62200	95.415	17.72	0.1939	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			620.56690	628.154	16.58	0.6717	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			202.46690	187.454	16.58	0.3283	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			741.42180	750.885	16.82	0.6969	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			198.52180	185.285	16.82	0.3031	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,889.16240	3,912.419	25.29	0.9866	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			6.26240	6.819	25.29	0.0134	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put			0.00000	387.191	15.45	0.4991	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call			0.00000	355.791	15.45	0.5009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			193.20420	181.713	17.25	0.2693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			954.20420	965.513	17.25	0.7307	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			109.03150	101.748	18.51	0.1623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,430.03150	1,445.548	18.51	0.8377	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			195.20950	183.630	17.23	0.2717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,395.16540	4,417.550	22.88	0.9923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			117.16380	109.448	18.37	0.1732	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			858.38510	832.381	14.22	0.7914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			119.38510	116.181	14.22	0.2086	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			4.22630	3.805	22.88	0.0078	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,385.22630	4,407.605	22.88	0.9922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			4.16540	3.750	22.88	0.0077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			368.84430	350.203	15.75	0.4584	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			628.97990	604.763	14.76	0.6645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			229.97990	228.563	14.76	0.3355	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			4.28800	3.862	22.88	0.0079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,375.28800	4,397.662	22.88	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,368.16380	1,383.248	18.37	0.8268	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			160.52970	150.557	17.66	0.2292	0.00	0	1,250

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	16.50	Put		3,512.85490	3,534.556	22.17	0.9795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		11.85490	10.756	22.17	0.0205	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		716.87110	724.904	16.52	0.6475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		265.87110	251.103	16.52	0.3525	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		499.84430	504.003	15.75	0.5416	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		851.96110	862.054	16.96	0.6980	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		205.55970	193.533	17.12	0.2840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		906.55970	917.333	17.12	0.7160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		903.92910	877.791	14.14	0.8112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		104.92910	101.591	14.14	0.1888	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,101.52970	1,114.357	17.66	0.7708	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		84.86480	78.758	18.88	0.1298	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,438.84800	1,454.420	18.53	0.8392	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		107.84800	100.620	18.53	0.1608	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		611.12240	617.352	16.16	0.6003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		310.12240	293.552	16.16	0.3997	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		220.96110	208.254	16.96	0.3020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		89.60810	83.261	18.80	0.1363	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		2,053.23420	2,071.760	19.61	0.9167	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		52.23420	47.960	19.61	0.0833	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		986.39230	998.051	17.34	0.7401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		185.39230	174.251	17.34	0.2599	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,635.86480	1,652.558	18.88	0.8702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		506.11830	510.397	15.77	0.5452	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		516.68950	494.284	15.10	0.5850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		317.68950	318.084	15.10	0.4150	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,791.57630	1,809.031	19.16	0.8901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		70.57630	65.231	19.16	0.1099	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,590.60810	1,607.061	18.80	0.8637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		252.55140	238.368	16.64	0.3378	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		3,019.85300	3,040.869	21.29	0.9681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		18.85300	17.069	21.29	0.0319	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		691.33260	666.409	14.59	0.7036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		192.33260	190.209	14.59	0.2964	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		365.11830	346.597	15.77	0.4548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		7.26960	6.603	22.88	0.0129	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		92.58330	86.087	18.75	0.1404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,563.58330	1,579.887	18.75	0.8596	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,064.66830	1,038.456	13.89	0.8703	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		65.66830	62.256	13.89	0.1297	12,451.22	200	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		753.55140	762.168	16.64	0.6622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		421.58110	424.191	15.44	0.4933	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		5,002.68320	5,025.293	22.88	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.68320	1.493	22.88	0.0033	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,324.21140	1,338.964	18.25	0.8188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		123.21140	115.164	18.25	0.1812	0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		4,008.26960	4,030.403	22.88	0.9871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		6.96930	6.326	22.88	0.0124	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		120.75290	112.840	18.30	0.1780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,341.75290	1,356.640	18.30	0.8220	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,763.90500	1,781.233	19.11	0.8869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		72.90500	67.433	19.11	0.1131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		420.58110	400.391	15.44	0.5067	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.88	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,413.97640	3,435.566	22.00	0.9777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		12.97640	11.766	22.00	0.0223	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		279.88830	264.523	16.40	0.3677	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		680.88830	688.323	16.40	0.6323	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		4,037.96930	4,060.126	22.88	0.9876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		946.20950	957.430	17.23	0.7283	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		543.21910	520.315	15.01	0.6049	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		294.21910	294.115	15.01	0.3951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,810.10620	3,832.082	22.71	0.9841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		9.10620	8.282	22.71	0.0159	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		987,001.00000	987,023.800	22.88	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,119.08000	4,141.123	22.19	0.9878	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		6.98000	6.323	22.19	0.0122	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		760.04160	767.787	16.62	0.6483	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		277.94160	262.987	16.62	0.3517	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		542.29600	546.252	15.89	0.5475	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		382.29600	363.552	15.89	0.4525	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,852.91960	1,867.981	19.03	0.8528	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		115.41960	107.781	19.03	0.1472	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,238.87150	1,249.309	17.77	0.7432	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		219.77150	207.509	17.77	0.2568	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		581.54970	558.575	15.38	0.5637	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		420.64970	420.375	15.38	0.4363	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		778.71290	783.924	16.53	0.6100	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		359.61290	342.124	16.53	0.3900	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,376.17230	4,397.951	20.33	0.9885	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		7.07230	6.151	20.33	0.0115	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,143.35030	1,151.364	17.42	0.6999	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		279.95030	265.364	17.42	0.3001	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,614.58560	4,634.540	22.30	0.9723	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		22.68560	20.040	22.30	0.0277	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		794.20250	797.193	16.42	0.5781	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		442.30250	422.693	16.42	0.4219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		332.93660	317.002	17.48	0.3166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,233.03660	1,239.602	17.48	0.6834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		4,035.36930	4,052.582	22.43	0.9416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		55.26930	49.982	22.43	0.0584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		251.33200	237.642	18.29	0.2467	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,591.43200	1,600.242	18.29	0.7533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,695.19510	3,712.875	21.93	0.9301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			65.09510	60.275	21.93	0.0699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			320.27610	304.768	17.59	0.3061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,280.37610	1,287.368	17.59	0.6939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			544.79980	523.293	16.08	0.4754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			704.89980	705.893	16.08	0.5246	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			352.99700	336.407	17.30	0.3330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,163.09700	1,169.007	17.30	0.6670	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,996.77720	4,014.284	22.43	0.9399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			56.67720	51.684	22.43	0.0601	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			97.83610	91.538	20.47	0.1051	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,907.93610	2,924.138	20.47	0.8949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			533.89180	512.600	16.14	0.4680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			723.99180	725.200	16.14	0.5320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			256.51370	242.630	18.24	0.2511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,566.61370	1,575.230	18.24	0.7489	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,434.04860	3,451.301	21.45	0.9205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			73.94860	68.701	21.45	0.0795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,102.29840	4,119.729	22.43	0.9445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			52.19840	47.129	22.43	0.0555	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			49.28550	44.426	22.43	0.0528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,169.38550	4,187.026	22.43	0.9472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			611.01500	588.240	15.77	0.5192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			601.11500	600.840	15.77	0.4808	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			598.69630	576.225	15.83	0.5113	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			618.79630	618.825	15.83	0.4887	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			49.69220	44.803	22.43	0.0531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,159.79220	4,177.403	22.43	0.9469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,027.48970	1,000.803	14.53	0.7350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			237.58970	233.403	14.53	0.2650	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			526.74320	505.591	16.18	0.4630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			736.84320	738.191	16.18	0.5370	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			50.10210	45.183	22.43	0.0535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,150.20210	4,167.783	22.43	0.9465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			871.68440	846.622	14.88	0.6660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			331.78440	329.222	14.88	0.3340	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,090.46120	2,102.697	19.12	0.8249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			170.36120	160.097	19.12	0.1751	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,442.34760	2,456.468	19.68	0.8609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			132.24760	123.868	19.68	0.1391	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,159.90540	1,133.029	14.33	0.7839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			180.00540	175.629	14.33	0.2161	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,527.43110	1,499.516	14.10	0.8802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			87.53110	82.116	14.10	0.1198	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			374.40550	357.153	17.13	0.3502	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	13.91	Put			1,094.50550	1,099.753	17.13	0.6498	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			962.02470	935.551	14.63	0.7081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			272.12470	268.151	14.63	0.2919	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			636.47510	613.199	15.66	0.5352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			566.57510	565.799	15.66	0.4648	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			430.50970	411.560	16.73	0.3935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			940.60970	944.160	16.73	0.6065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,136.39820	3,153.090	20.89	0.9072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			86.29820	80.490	20.89	0.0928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,993.31630	2,004.959	18.96	0.8132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			183.21630	172.359	18.96	0.1868	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			802.52270	804.597	16.36	0.5611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			492.42270	471.997	16.36	0.4389	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,318.03050	1,291.249	14.11	0.8333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			128.13050	123.849	14.11	0.1667	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			590.68800	568.352	15.86	0.5061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			630.78800	630.952	15.86	0.4939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,099.34350	2,111.630	19.13	0.8260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			169.24350	159.030	19.13	0.1740	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			314.15040	298.851	17.65	0.3010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,304.25040	1,311.451	17.65	0.6990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,064.03330	4,081.340	22.43	0.9428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			53.93330	48.740	22.43	0.0572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			690.37770	666.545	15.46	0.5678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			500.47770	499.145	15.46	0.4322	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,896.33520	4,915.823	22.43	0.9701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			26.23520	23.223	22.43	0.0299	0.00	0	2,055
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			804.65000	806.620	16.36	0.5579	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			502.65000	482.120	16.36	0.4421	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,851.38910	4,870.598	22.46	0.9672	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			29.38910	26.098	22.46	0.0328	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			761.31120	762.643	16.16	0.5336	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			551.61120	530.443	16.16	0.4664	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,315.71340	1,322.175	17.37	0.6547	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			421.21340	405.076	17.37	0.3453	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,300.32410	1,306.520	17.33	0.6499	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			429.82410	413.520	17.33	0.3501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			917.62790	893.528	15.33	0.6050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			543.32790	541.828	15.33	0.3950	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,343.89370	2,355.738	19.02	0.7878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			258.19370	247.438	19.02	0.2122	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,043.48140	2,053.988	18.57	0.7520	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,239.68730	4,256.643	22.12	0.9036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			113.29090	107.671	22.12	0.0959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,248.99090	4,265.971	22.12	0.9041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,230.38770	4,247.319	22.12	0.9030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			884.19360	860.437	15.44	0.5892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			579.89360	578.737	15.44	0.4108	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,876.67820	1,886.364	18.32	0.7288	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			340.97820	328.064	18.32	0.2712	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			113.98730	108.343	22.12	0.0964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			307.78140	295.688	18.57	0.2480	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			749.89260	727.828	15.93	0.5217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			755.59260	756.128	15.93	0.4783	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			708.20320	708.269	15.80	0.4613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			782.50320	759.969	15.80	0.5387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			114.68770	109.019	22.12	0.0970	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,937.68720	1,947.697	18.28	0.7146	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			386.38720	373.097	18.28	0.2854	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,627.98990	2,640.937	19.28	0.7944	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			266.68990	256.337	19.28	0.2056	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,459.27160	1,466.221	17.37	0.6278	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			540.07160	523.521	17.37	0.3722	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,383.56270	1,389.920	17.20	0.6110	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			572.36270	555.220	17.20	0.3890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			852.40110	830.016	16.19	0.5133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			935.00110	936.616	16.19	0.4867	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,106.32130	1,080.895	15.31	0.6229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			598.92130	597.495	15.31	0.3771	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,100.26050	3,114.382	19.82	0.8043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			277.66050	267.782	19.82	0.1957	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			186.79180	180.000	21.79	0.1322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,339.39180	4,356.600	21.79	0.8678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			188.66450	181.826	21.79	0.1333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,321.26450	4,338.426	21.79	0.8667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,587.47320	2,560.920	12.14	0.9605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			30.07320	27.520	12.14	0.0395	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			187.72600	180.911	21.79	0.1328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,330.32600	4,347.511	21.79	0.8672	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,618.82570	1,624.371	17.61	0.6045	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			673.02570	655.771	17.61	0.3955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			683.57970	667.094	17.93	0.3845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,796.47970	1,801.894	17.93	0.6155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			681.16990	664.733	17.94	0.3834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,804.06990	1,809.533	17.94	0.6166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			685.99400	669.465	17.91	0.3857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,788.89400	1,794.265	17.91	0.6143	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,789.93700	1,793.450	17.92	0.5888	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			795.93700	778.851	17.92	0.4112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			799.91690	783.589	18.16	0.4009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,949.31690	1,952.789	18.16	0.5991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			797.43010	781.147	18.17	0.3998	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	14/12/2018	Foreign Exchange Option	15.09	Put			1,956.83010	1,960.347	18.17	0.6002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			802.40660	786.040	18.15	0.4019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,941.80660	1,945.240	18.15	0.5981	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,953.09920	1,954.808	18.14	0.5767	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			910.89920	894.208	18.14	0.4233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			915.38230	899.272	18.33	0.4141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,108.78230	2,110.272	18.33	0.5859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			912.85420	896.779	18.34	0.4132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,116.25420	2,117.780	18.34	0.5868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			917.91930	901.781	18.32	0.4151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,101.31930	2,102.781	18.32	0.5849	0.00	0	0
Total \$ / R Option												12,451.22	200	1,861,076
Total \$ / R												4,191,787,855.52	325,708	3,518,236
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.78190		12.80280			0.0000	332,329.40	26	379
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.97620		12.99900			0.0000	12,976.20	1	343
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.16740		13.18990			0.0000	0.00	0	57
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.35170		13.37430			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.53340		13.55740			0.0000	0.00	0	182
Total \$ / R MAXI Future												345,305.60	27	964
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			30.18400	38.092	63.50	0.0013	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			357,750.18400	359,848.092	63.50	0.9987	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			30.76260	38.788	63.74	0.0013	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			358,750.76260	360,848.788	63.74	0.9987	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			29.61190	37.404	63.26	0.0013	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			356,749.61190	358,847.404	63.26	0.9987	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			4,453.87770	4,075.184	19.85	0.0718	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			219,553.87770	221,455.184	19.85	0.9282	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			4,407.10440	4,031.433	19.87	0.0711	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			220,507.10440	222,411.433	19.87	0.9289	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			4,501.27680	4,119.438	19.84	0.0726	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			218,601.27680	220,499.438	19.84	0.9274	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			41,634.16050	39,776.132	16.82	0.3828	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			97,644.16050	98,036.132	16.82	0.6172	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			41,356.98430	39,506.202	16.84	0.3807	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			98,366.98430	98,766.202	16.84	0.6193	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			41,913.67370	40,048.033	16.81	0.3849	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			96,923.67370	97,308.033	16.81	0.6151	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			62,580.74760	60,596.123	16.46	0.4534	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			97,150.74760	97,426.123	16.46	0.5466	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			62,250.28020	60,272.188	16.47	0.4515	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			97,820.28020	98,102.188	16.47	0.5485	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			62,913.54550	60,921.929	16.44	0.4553	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			96,483.54550	96,751.929	16.44	0.5447	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	18/06/2018	Foreign Exchange Option	13.93	Call			74,985.24570	72,925.305	16.59	0.4644	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			112,245.24570	112,585.304	16.59	0.5356	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			74,656.77060	72,603.099	16.60	0.4628	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			112,916.77060	113,263.099	16.60	0.5372	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			75,315.86510	73,249.654	16.58	0.4660	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			111,575.86510	111,909.654	16.58	0.5340	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												345,305.60	27	964
£ / R	On 19/06/2017	Foreign Exchange Future			16.27390		16.23250			0.0000		68,382,927.80	4,202	45,271
£ / R	On 30/06/2017	Foreign Exchange Future			16.30840		16.26890			0.0000		0.00	0	5
£ / R	On 18/09/2017	Foreign Exchange Future			16.56860		16.52890			0.0000		101,830,615.60	6,146	11,058
£ / R	On 18/12/2017	Foreign Exchange Future			16.86200		16.82140			0.0000		337,240.00	20	3,912
£ / R	On 19/03/2018	Foreign Exchange Future			17.15180		17.11120			0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Future			17.44010		17.40110			0.0000		0.00	0	3,414
Total £ / R Future												170,550,783.40	10,368	63,660
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call			0.00250	0.003	70.81	0.0000	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put			7,797.50250	7,756.103	70.81	1.0000	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call			0.00240	0.003	70.81	0.0000	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put			7,807.50240	7,766.103	70.81	1.0000	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call			0.00250	0.003	70.81	0.0000	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put			7,787.50250	7,746.103	70.81	1.0000	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put			334.30180	288.571	17.78	0.7237	0.00	0	500	
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call			66.80180	62.471	17.78	0.2763	0.00	0	600	
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put			1,271.12620	1,229.278	26.31	0.9837	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call			3.62620	3.178	26.31	0.0163	0.00	0	300	
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put			2,767.59340	2,726.200	36.48	0.9995	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call			0.09340	0.100	36.48	0.0005	0.00	0	0	
£ / R	On 30/06/2017	Foreign Exchange Option	16.86	Put			650.37110	605.481	16.30	0.8232	0.00	0	0	
£ / R	On 30/06/2017	Foreign Exchange Option	16.86	Call			59.27110	53.881	16.30	0.1768	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Put			636.72340	606.311	15.73	0.5227	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	16.70	Call			465.62340	474.911	15.73	0.4773	0.00	0	700	
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Put			1,445.32170	1,409.666	17.12	0.7788	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	17.80	Call			174.22170	178.267	17.12	0.2212	0.00	0	1,200	
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			144.85920	148.469	17.39	0.1895	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			1,615.95920	1,579.869	17.39	0.8105	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			143.52490	147.116	17.40	0.1880	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put			1,624.62490	1,588.516	17.40	0.8120	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			146.20570	149.836	17.37	0.1910	0.00	0	0	
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put			1,607.30570	1,571.236	17.37	0.8090	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			3.04570	2.346	19.97	0.0033	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			8,321.64570	8,280.346	19.97	0.9967	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			3.01950	2.324	19.97	0.0033	0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			8,331.61950	8,290.324	19.97	0.9967	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2.99350	2.303	19.97	0.0033	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,341.59350	8,300.303	19.97	0.9967	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			872.50160	879.834	15.33	0.5132	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			991.30160	958.034	15.33	0.4868	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			880.62720	888.084	15.31	0.5166	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			979.42720	946.284	15.31	0.4834	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			876.55890	883.950	15.32	0.5149	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			985.35890	952.150	15.32	0.4851	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			869.27030	872.746	15.39	0.4625	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,378.17030	1,342.646	15.39	0.5375	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			876.21350	879.760	15.38	0.4653	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,365.11350	1,329.660	15.38	0.5347	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			872.73520	876.246	15.39	0.4639	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,371.63520	1,336.146	15.39	0.5361	0.00	0	0
Total £ / R Option												0.00	0	3,300
Total £ / R												170,550,783.40	10,368	66,960
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11628		0.11660			0.0000	0.00	0	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11853		0.11888			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12081		0.12117			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12311		0.12348			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			0.00100	0.002	47.27	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,339.60100	3,371.902	47.27	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	47.27	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,339.60000	4,371.900	47.27	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	47.27	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,339.60000	5,371.900	47.27	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.83030	0.609	23.19	0.0016	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,112.93030	5,147.609	23.19	0.9984	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			17.60230	14.635	23.19	0.0280	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,129.70230	3,161.635	23.19	0.9720	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			4.07660	3.192	23.19	0.0071	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,116.17660	4,150.192	23.19	0.9929	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			710.01140	676.622	18.44	0.5466	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			593.31140	595.522	18.44	0.4534	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			375.21520	351.908	20.08	0.3312	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,258.51520	1,270.808	20.08	0.6688	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,289.96810	1,253.012	16.73	0.7998	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			173.26810	171.912	16.73	0.2002	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			986.03400	944.452	18.39	0.5947	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			637.73400	633.252	18.39	0.4053	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			606.93620	572.965	19.84	0.4102	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,258.63620	1,261.765	19.84	0.5898	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,565.61200	1,522.931	16.61	0.8018	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			217.31200	211.731	16.61	0.1982	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			14.33210		14.34470			0.0000	81,707,302.10	5,701	61,786
€ / R	On	30/06/2017	Foreign Exchange Future			14.36560		14.38000			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.62070		14.63560			0.0000	60,061,835.60	4,108	44,286
€ / R	On	18/12/2017	Foreign Exchange Future			14.91100		14.92570			0.0000	0.00	0	38,003
€ / R	On	19/03/2018	Foreign Exchange Future			15.20080		15.21580			0.0000	0.00	0	4,152
Total € / R Future												141,769,137.70	9,809	148,231
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.13780	0.165	68.38	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,845.43780	4,858.065	68.38	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.13470	0.162	68.38	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			36.40770	28.614	14.31	0.1947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,855.43470	4,868.062	68.38	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.14100	0.169	68.38	0.0005	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,835.44100	4,848.069	68.38	0.9995	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,915.39550	1,927.945	28.80	0.9997	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.09550	0.045	28.80	0.0003	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			271.10770	250.714	14.31	0.8053	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			450.96460	452.670	14.67	0.8055	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			60.96460	48.270	14.67	0.1945	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,842.29950	4,856.920	24.13	0.9875	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			7.80690	7.530	24.13	0.0124	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,852.20690	4,866.830	24.13	0.9876	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			7.99310	7.711	24.13	0.0127	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,832.39310	4,847.011	24.13	0.9873	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			7.89950	7.620	24.13	0.0125	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,226.07770	3,236.732	19.38	0.9046	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,235.55150	3,246.180	19.39	0.9051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			92.30730	88.290	19.37	0.0960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,216.60730	3,227.290	19.37	0.9040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			1,065.46100	1,049.664	13.89	0.7223	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			269.76100	268.664	13.89	0.2777	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			91.77770	87.732	19.38	0.0954	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			234.36900	227.607	17.48	0.2240	0.00	0	66,500
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			8.28290	6.720	20.79	0.0094	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,492.58290	6,505.720	20.79	0.9906	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,153.89320	1,137.893	13.79	0.7538	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			228.19320	226.893	13.79	0.2462	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			91.25150	87.180	19.39	0.0949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,720.11410	1,727.658	17.28	0.7582	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			255.81410	248.658	17.28	0.2418	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,838.66900	1,846.607	17.48	0.7760	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			965.49110	952.368	14.70	0.5951	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			609.69110	611.568	14.70	0.4049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			960.66990	947.576	14.71	0.5930	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			614.86990	616.776	14.71	0.4070	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			970.33460	957.177	14.69	0.5972	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			604.53460	606.377	14.69	0.4028	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			877.63220	865.138	14.94	0.5563	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			711.83220	714.338	14.94	0.4437	0.00	0	5,648
Total € / R Option												0.00	0	174,648
Total € / R												141,769,137.70	9,809	322,879
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.63700		9.65830			0.0000	96,370.00	10	23,026
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.77120		9.79410			0.0000	0.00	0	2,059
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.90460		9.92730			0.0000	0.00	0	1,153
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.03420		10.05700			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.16170		10.18560			0.0000	0.00	0	2,041
Total AU\$ / R Future												96,370.00	10	28,279
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.10820	0.125	54.01	0.0007	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,391.80820	2,413.125	54.01	0.9993	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.11190	0.129	54.33	0.0007	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,401.81190	2,423.129	54.33	0.9993	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.11570	0.133	54.65	0.0007	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,411.81570	2,433.133	54.65	0.9993	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			7.71300	7.171	20.26	0.0198	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,393.61300	2,415.971	20.26	0.9802	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			7.68750	7.145	20.32	0.0197	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,403.58750	2,425.945	20.32	0.9803	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			7.73920	7.197	20.21	0.0199	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,383.63920	2,405.997	20.21	0.9801	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			42.83770	39.243	16.91	0.0762	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,985.53770	2,004.643	16.91	0.9238	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			42.36250	38.804	16.92	0.0754	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,995.06250	2,014.204	16.92	0.9246	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			43.31970	39.688	16.89	0.0770	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,976.01970	1,995.088	16.89	0.9230	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			430.25490	434.545	12.78	0.4691	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			486.57420	467.870	12.76	0.5380	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			419.57420	423.670	12.76	0.4620	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			481.89670	463.288	12.77	0.5344	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			424.89670	429.088	12.77	0.4656	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			477.25490	458.745	12.78	0.5309	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			400.40000	384.586	13.04	0.4243	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			724.80000	732.886	13.04	0.5757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			406.92300	390.960	13.01	0.4297	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			711.32300	719.260	13.01	0.5703	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			403.65050	387.762	13.03	0.4270	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			718.05050	726.062	13.03	0.5730	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												96,370.00	10	28,279
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.66600		9.52500			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.82930		9.68830			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.98890		9.84810			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.14250		10.00360			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			0.05490	0.038	43.58	0.0003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,215.05490	2,074.038	43.58	0.9997	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.05720	0.040	43.90	0.0003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,225.05720	2,084.040	43.90	0.9997	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.05260	0.036	43.26	0.0003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,205.05260	2,064.036	43.26	0.9997	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			17.02580	21.041	16.77	0.0595	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,618.72580	1,481.741	16.77	0.9405	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			16.73370	20.664	16.79	0.0585	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,628.43370	1,491.364	16.79	0.9415	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			17.32320	21.426	16.75	0.0605	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,609.02320	1,472.126	16.75	0.9395	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			180.38910	207.775	14.58	0.3224	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			872.28910	758.876	14.58	0.6776	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			178.42160	205.489	14.60	0.3194	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			880.32160	766.589	14.60	0.6806	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			182.37690	210.089	14.55	0.3253	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			864.27690	751.189	14.55	0.6747	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			450.26480	506.921	13.33	0.5477	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			516.66480	434.421	13.33	0.4523	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			446.32640	502.407	13.35	0.5443	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			522.72640	439.907	13.35	0.4557	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			454.23920	511.469	13.32	0.5511	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			510.63920	428.969	13.32	0.4489	0.00	0	0
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			13.20280		13.21150			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.48250		13.49300			0.0000	0.00	0	900
CHF / R	On	18/12/2017	Foreign Exchange Future			13.76560		13.77570			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.05070		14.06090			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	2,756
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.01320	0.027	39.78	0.0002	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,668.51320	2,677.227	39.78	0.9998	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.01380	0.028	40.01	0.0002	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,678.51380	2,687.228	40.01	0.9998	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.01250	0.025	39.55	0.0002	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,658.51250	2,667.225	39.55	0.9998	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			53.68120	54.221	18.72	0.0929	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,950.68120	1,961.721	18.72	0.9071	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			53.08750	53.619	18.73	0.0920	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,960.08750	1,971.120	18.73	0.9080	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			54.28180	54.830	18.70	0.0938	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,941.28180	1,952.330	18.70	0.9062	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			517.51590	506.342	15.83	0.4560	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			771.81590	770.742	15.83	0.5440	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			513.98340	502.962	15.85	0.4536	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			778.28340	777.362	15.85	0.5464	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			521.07190	509.742	15.82	0.4584	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			765.37190	764.142	15.82	0.5416	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			733.38680	718.664	15.61	0.5066	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			822.48680	817.964	15.61	0.4934	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			729.53660	714.886	15.63	0.5046	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			828.63660	824.186	15.63	0.4954	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			737.25740	722.458	15.60	0.5087	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			816.35740	811.758	15.60	0.4913	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,756
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88200		1.88500			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.89570		1.89980			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91130		1.91550			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.92560		1.93000			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			3,750.04940	3,780.043	39.79	0.9998	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.06770	0.051	38.42	0.0002	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,550.06770	3,580.051	38.42	0.9998	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.05770	0.047	39.11	0.0002	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,650.05770	3,680.047	39.11	0.9998	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.04940	0.043	39.79	0.0002	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			72.13250	66.376	17.43	0.0876	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,574.13250	2,609.376	17.43	0.9124	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			65.93700	60.733	17.53	0.0809	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,667.93700	2,703.733	17.53	0.9191	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			78.90280	72.549	17.34	0.0948	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,480.90280	2,515.549	17.34	0.9052	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			653.29770	619.952	15.19	0.4300	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,098.29770	1,106.952	15.19	0.5700	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			726.62890	691.574	15.01	0.4663	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			971.62890	978.574	15.01	0.5337	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			689.08100	654.874	15.10	0.4480	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,034.08100	1,041.874	15.10	0.5520	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			1,011.54130	1,018.407	14.83	0.4812	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			968.78600	932.317	14.88	0.5031	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,068.78600	1,076.317	14.88	0.4969	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,055.88360	1,018.092	14.77	0.5347	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			955.88360	962.092	14.77	0.4653	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,011.54130	974.407	14.83	0.5188	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			1.93430		1.93680			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.97400		1.97680			0.0000	888,300.00	450	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.01430		2.01700			0.0000	0.00	0	0
Total DKK / R Future												888,300.00	450	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			0.79950	0.253	30.53	0.0012	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,432.79950	2,457.253	30.53	0.9988	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			1.21280	0.335	29.08	0.0016	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,233.21280	2,257.335	29.08	0.9984	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			0.98280	0.290	29.81	0.0014	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,332.98280	2,357.290	29.81	0.9986	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			674.09320	643.595	14.11	0.5534	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			506.09320	503.595	14.11	0.4466	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			626.43820	597.883	14.25	0.5257	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			558.43820	557.883	14.25	0.4743	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			724.55010	692.196	13.98	0.5815	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			456.55010	452.197	13.98	0.4185	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			819.39860	816.124	14.54	0.4710	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			846.58030	816.952	14.64	0.5102	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			876.58030	873.952	14.64	0.4898	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			934.12390	903.232	14.45	0.5480	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			764.12390	760.232	14.45	0.4520	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			889.39860	859.124	14.54	0.5290	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												888,300.00	450	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.63920		1.64160			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.66750		1.67030			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69480		1.69780			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.72050		1.72370			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			0.03510	0.040	40.08	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,284.03510	3,308.040	40.08	0.9998	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.02980	0.035	40.76	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,384.02980	3,408.035	40.76	0.9998	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.04150	0.045	39.41	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,184.04150	3,208.045	39.41	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			60.25000	51.565	19.94	0.0706	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,857.25000	2,876.565	19.94	0.9294	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			55.99610	47.340	20.06	0.0654	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,952.99610	2,972.340	20.06	0.9346	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			64.87340	56.186	19.82	0.0764	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,761.87340	2,781.186	19.82	0.9236	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			534.82370	509.514	16.79	0.3820	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,256.82370	1,261.514	16.79	0.6180	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			508.08840	483.469	16.94	0.3659	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,330.08840	1,335.469	16.94	0.6341	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			563.08430	537.089	16.64	0.3988	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,185.08430	1,189.089	16.64	0.6012	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			997.70080	1,000.746	15.84	0.4882	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			896.95160	868.511	15.97	0.4956	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,059.95160	1,063.511	15.97	0.5044	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			860.81660	832.901	16.09	0.4799	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,123.81660	1,127.901	16.09	0.5201	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			934.70080	905.746	15.84	0.5118	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			0.12360		0.12380			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12330		0.12370			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12280		0.12340			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12220		0.12320			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12130		0.12190			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			1.51750		1.51240			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.54310		1.53820			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56860		1.56370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	19/03/2018	Foreign Exchange Future			1.59350		1.58850			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			9.23570		9.22260			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.36050		9.34830			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.48270		9.47060			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.60090		9.58780			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			0.01870	0.022	37.28	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,727.41870	1,714.322	37.28	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.01810	0.021	37.43	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,737.41810	1,724.321	37.43	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.01930	0.022	37.14	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,717.41930	1,704.322	37.14	0.9998	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,262.94280	1,250.193	16.81	0.9146	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			30.66120	30.123	16.83	0.0839	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,272.36120	1,259.623	16.83	0.9161	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			31.83550	31.273	16.79	0.0868	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,253.53550	1,240.773	16.79	0.9132	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			31.24280	30.693	16.81	0.0854	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			372.88900	345.592	17.69	0.4224	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			702.28900	662.892	17.69	0.5776	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			372.54840	344.937	17.80	0.4201	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			711.94840	672.237	17.80	0.5799	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			372.22800	344.304	17.92	0.4178	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			721.62800	681.604	17.92	0.5822	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			621.36820	622.998	16.39	0.5723	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			483.56820	472.098	16.39	0.4277	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			610.53960	612.028	16.22	0.5695	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			482.73960	471.128	16.22	0.4305	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			632.21510	633.983	16.57	0.5750	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			484.41510	473.083	16.57	0.4250	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.25560		1.25570			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27060		1.27090			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28500		1.28520			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30170		1.30190			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,243.00000	1,244.000		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			1,343.00000	1,344.000		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			1,443.00000	1,444.000		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			991.00000	994.000		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			1,091.00000	1,094.000		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			891.00000	894.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			148.00000	150.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			248.00000	250.000		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			348.00000	350.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			81.00000	83.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			181.00000	183.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			19.00000	17.000		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			1.27320		1.26790			0.0000	0.00	0	4,226
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.27680		1.27160			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28060		1.27530			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28460		1.27940			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	4,226
Total QUANTO £ / \$												0.00	0	4,226
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12130		1.12040			0.0000	0.00	0	127
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12670		1.12590			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13240		1.13160			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13850		1.13770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	127
Total QUANTO € / \$												0.00	0	127
RAIN	On	19/06/2017	Foreign Exchange Future			22,032.84000		22,057.99000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,379.84000		22,410.93000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.25320		9.24840			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.40480		9.40030			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			0.11840	0.060	30.79	0.0006	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,271.71840	1,266.860	30.79	0.9994	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.11340	0.058	30.93	0.0006	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,281.71340	1,276.858	30.93	0.9994	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.12380	0.062	30.65	0.0006	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,261.72380	1,256.862	30.65	0.9994	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			186.08800	182.708	14.36	0.3888	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			415.78800	407.908	14.36	0.6112	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			182.96820	179.605	14.39	0.3837	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			422.66820	414.805	14.39	0.6163	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			179.89590	176.548	14.42	0.3786	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			429.59590	421.748	14.42	0.6214	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			3.62690		3.63170			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.58910		3.59590			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.52340		3.53220			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			0.01780	0.011	36.40	0.0003	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			638.31780	643.111	36.40	0.9997	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.01650	0.011	36.83	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			648.31650	653.111	36.83	0.9998	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.01930	0.011	35.96	0.0003	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			628.31930	633.111	35.96	0.9997	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			130.64700	124.385	14.12	0.5741	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			84.74700	85.285	14.12	0.4259	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			124.95740	118.824	14.10	0.5590	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			89.05740	89.724	14.10	0.4410	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			136.48320	130.096	14.15	0.5891	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			80.58320	80.996	14.15	0.4109	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			185.96970	179.116	14.45	0.5282	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			173.76970	175.716	14.45	0.4718	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			181.07130	174.316	14.45	0.5193	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			178.87130	180.916	14.45	0.4807	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			190.95620	184.005	14.46	0.5372	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			168.75620	170.605	14.46	0.4628	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			1.38930		1.39270			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36570		1.36910			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34520		1.34840			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32490		1.32820			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												4,505,425,301.00	346,172	1,920,989
Total Options												12,451.22	200	2,039,024
Grand Total:												4,505,437,752.22	346,372	3,960,013