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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/06/2017 Foreign Exchange Future			12.95730		12.87350			0.0000	5,268,101,290.20	406,574	0
\$ / R On 23/06/2017 Foreign Exchange Future			12.95080		12.88700			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			12.96210		12.89630			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.96650		12.90000			0.0000	28,526,300.00	2,200	3,630
\$ / R On 05/07/2017 Foreign Exchange Future			12.97760		12.90940			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.98200		12.91310			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.98860		12.91870			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.99300		12.92240			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.99740		12.92620			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			13.00410		12.93180			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			13.00630		12.93360			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			13.00850		12.93550			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			13.01290		12.93950			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.02160		12.94820			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.02590		12.95250			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.03450		12.96120			0.0000	30,240,040.00	2,320	4,606
\$ / R On 04/08/2017 Foreign Exchange Future			13.04320		12.96990			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			13.05830		12.98510			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.07130		12.99810			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.09710		13.02350			0.0000	0.00	0	0
\$ / R On 31/08/2017 Foreign Exchange Future			13.10130		13.02770			0.0000	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Future			13.13980		13.06540			0.0000	3,759,441,317.80	286,111	868,855
\$ / R	On	27/09/2017	Foreign Exchange Future			13.15900		13.08450			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.16110		13.08660			0.0000	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Future			13.16320		13.02300			0.0000	9,609,136.00	730	730
\$ / R	On	23/10/2017	Foreign Exchange Future			13.21450		13.13970			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.22300		13.14820			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.25930		13.18430			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.29130		13.21620			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.33400		13.25860			0.0000	201,983,432.00	15,148	131,602
\$ / R	On	22/12/2017	Foreign Exchange Future			13.34250		13.26700			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.36560		13.28960			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.45370		13.37590			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.45790		13.38000			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.52510		13.44580			0.0000	987,332.30	73	9,674
\$ / R	On	25/04/2018	Foreign Exchange Future			13.60050		13.52070			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.63310		13.55300			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.64120		13.56110			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.71040		13.62990			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.82880		13.74810			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.90290		13.82210			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.02370		13.94270			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.08930		14.00820			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.21860		14.13720			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.28850		14.20700			0.0000	0.00	0	1,500
Total \$ / R Future												9,298,888,848.30	713,156	1,041,048
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			0.04610	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,626.54610	2,542.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.11220	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,906.61220	2,822.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			0.09680	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,636.54780	2,552.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,836.50030	6,752.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00030	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			0.04180	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,016.54180	1,932.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			38.46960	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.04960	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,646.54960	2,562.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.05140	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,656.55140	2,572.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			0.04780	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			5.06870	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.70	Put			23.85410	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.70	Call			197.35410	257.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,226.53610	2,142.700	19.19	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.03610	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.10380	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,126.50200	6,042.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00200	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			10.25260	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			386.75260	292.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			531.56870	442.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			1.33120	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,526.57260	1,442.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			0.07260	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,166.69150	1,082.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			0.19150	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,626.60380	4,542.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			434.53810	342.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			11.91110	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			358.41110	262.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,093.58240	1,177.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			0.08240	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			574.83120	657.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.04730	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			379.20650	457.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			5.70650	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			248.78060	142.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			22.28060	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			8.03810	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			9.29240	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,376.59320	1,292.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			0.09320	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			773.87800	857.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			0.37800	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,876.54730	1,792.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			35.89470	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			106.36910	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			59.86910	37.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			473.15650	382.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			6.65650	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			405.79240	312.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			0.22740	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			476.25170	557.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			2.75170	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			492.57010	402.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			6.07010	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			149.39470	197.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			0.92880	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			16.80910	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			240.30910	307.300	19.19	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			580.57800	492.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			4.07800	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			873.72740	957.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			275.48320	172.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			16.21040	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			302.71040	202.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			66.82300	57.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			93.32300	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			624.42880	707.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			0.64580	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			827.60030	742.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			1.10030	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,126.53850	2,042.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.03850	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			18.98320	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			46.71450	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			521.79970	432.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			5.29970	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,276.53500	2,192.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.03500	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			927.14580	842.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			3.30940	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			817.66140	732.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			1.16140	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			189.05990	247.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			25.55990	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			120.21450	157.300	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,256.62450	1,172.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,386.59160	1,302.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			0.09160	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,526.53130	2,442.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.03130	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			629.80940	542.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,126.73290	1,042.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,326.79890	3,242.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.29890	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,126.69520	3,042.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.19520	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			0.12450	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,456.58110	1,372.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,976.63540	2,892.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.13540	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			0.44860	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			996.94860	912.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			0.23290	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.13890	0.000	19.19	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,626.56300	1,542.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			0.06300	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			0.55190	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			957.05190	872.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			0.08110	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,306.60660	1,222.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,226.74350	3,142.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.24350	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			0.13680	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,236.63680	1,152.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,986.63890	2,902.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.33570	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.02580	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,176.52580	5,092.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,776.50530	5,692.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00530	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			0.10660	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,356.59680	1,272.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,857.14870	3,772.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.64870	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,276.51990	5,192.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.01990	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,386.83570	3,302.700	19.19	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			164.96960	42.700	19.19	1.0000	0.00	0	0
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put			48.83590	26.119	20.23	0.1751	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call			235.83590	276.919	20.23	0.8249	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,343.84560	3,278.050	44.08	0.9994	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			0.14560	0.150	44.08	0.0006	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			616.66480	551.115	18.21	0.9204	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			12.96480	13.215	18.21	0.0796	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			809.93600	741.191	18.55	0.9547	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			9.93600	7.691	18.55	0.0453	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,098.58130	1,030.076	19.93	0.9638	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			7.98130	7.676	19.93	0.0362	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			672.32220	605.241	17.81	0.8561	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			35.42220	37.241	17.81	0.1439	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,161.76520	1,092.326	19.38	0.9552	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			10.46520	10.927	19.38	0.0448	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,057.67860	4,987.077	36.79	0.9997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.07860	0.077	36.79	0.0003	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			16.66080	18.658	18.87	0.0699	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,044.26080	975.658	18.87	0.9301	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call			362.50150	405.792	14.50	0.7744	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put			90.10150	62.792	14.50	0.2256	0.00	0	325
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			352.73990	297.569	16.05	0.5944	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			138.93990	154.969	16.05	0.4056	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	Put		831.05100	763.688	17.97	0.8535	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		42.85100	47.788	17.97	0.1465	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call		498.12900	549.665	14.22	0.8439	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put		64.52900	43.365	14.22	0.1561	0.00	0	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put		227.21450	183.688	15.19	0.4291	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call		242.71450	272.188	15.19	0.5709	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,629.67090	1,557.108	20.34	0.9668	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		9.17090	10.008	20.34	0.0332	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		164.95320	183.044	15.99	0.4029	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		416.75320	361.444	15.99	0.5971	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,372.01420	1,300.889	19.42	0.9338	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		20.21420	22.488	19.42	0.0662	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		650.27130	587.655	17.06	0.7329	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		102.77130	113.555	17.06	0.2671	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,579.52950	3,505.984	28.27	0.9949	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		2.02950	1.884	28.27	0.0051	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		837.15530	772.086	17.61	0.7962	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		78.35530	86.586	17.61	0.2038	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		505.15370	448.562	16.25	0.6214	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		175.05370	191.762	16.25	0.3786	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		867.95510	803.808	17.48	0.7708	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		103.05510	112.108	17.48	0.2292	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		555.88110	500.012	16.18	0.6148	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		203.98110	221.312	16.18	0.3852	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		676.86250	617.866	16.38	0.6492	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		200.36250	214.966	16.38	0.3508	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,822.73750	3,748.728	24.72	0.9878	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		6.23750	5.828	24.72	0.0122	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		330.61530	287.863	15.03	0.4272	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		388.31530	419.163	15.03	0.5728	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		194.11870	205.832	16.79	0.3056	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		888.71870	826.032	16.79	0.6944	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		107.46780	113.224	18.11	0.1825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,362.06780	1,293.424	18.11	0.8175	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		196.20720	208.024	16.76	0.3083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,308.50310	4,234.524	23.01	0.9911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		903.20000	958.700	13.70	0.8553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		87.80000	68.900	13.70	0.1447	2,067,003.00	30,000	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		3.84500	4.260	23.01	0.0087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,318.44500	4,244.460	23.01	0.9913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		115.56840	121.876	17.94	0.1948	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		895.37510	950.538	13.71	0.8523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		89.97510	70.738	13.71	0.1477	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		3.78770	4.196	23.01	0.0086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,328.38770	4,254.396	23.01	0.9914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		3.90310	4.324	23.01	0.0089	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		377.92960	402.224	15.19	0.5190	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		653.88190	696.484	14.24	0.7343	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		188.48190	156.684	14.24	0.2657	23,502.66	150	190
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Put		0.00000	433.477	15.35	0.5085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.20	Call		0.00000	373.277	15.35	0.4915	3,732,766.00	10,000	5,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,300.16840	1,232.076	17.94	0.8052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		160.19100	169.640	17.22	0.2596	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,445.32850	3,371.061	21.88	0.9788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		10.72850	10.861	21.88	0.0212	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put		654.31030	596.450	15.99	0.5996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		269.71030	286.250	15.99	0.4004	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		442.52960	392.424	15.19	0.4810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		787.49780	726.501	16.45	0.6572	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		207.00260	219.356	16.63	0.3223	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		841.60260	779.556	16.63	0.6777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		942.87320	1,000.023	13.63	0.8696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		77.47320	60.223	13.63	0.1304	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,034.79100	969.840	17.22	0.7404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		82.92300	88.065	18.57	0.1462	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,370.96230	1,302.244	18.13	0.8192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		106.36230	112.044	18.13	0.1808	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		550.69050	495.978	15.61	0.5464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		316.09050	335.778	15.61	0.4536	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		222.89780	236.302	16.45	0.3428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		87.78980	93.318	18.49	0.1537	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,984.38380	1,912.572	19.29	0.9077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		49.78380	52.372	19.29	0.0923	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		920.58770	857.501	16.89	0.7051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		185.98770	197.300	16.89	0.2949	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,567.52300	1,498.265	18.57	0.8538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		448.59580	398.027	15.21	0.4849	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		535.14940	570.978	14.59	0.6539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		269.74940	231.178	14.59	0.3461	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,722.92930	1,652.526	18.84	0.8769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		68.32930	72.326	18.84	0.1231	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,522.38980	1,453.518	18.49	0.8463	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		255.79600	271.397	16.12	0.3837	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,951.76200	2,877.668	20.94	0.9665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		17.16200	17.468	20.94	0.0335	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		719.75140	765.828	14.06	0.7723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		154.35140	126.028	14.06	0.2277	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		373.99580	397.827	15.21	0.5151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		6.73690	7.000	22.83	0.0138	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		90.84690	96.619	18.45	0.1584	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,495.44690	1,426.819	18.45	0.8416	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,110.11980	1,173.146	13.35	0.9185	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		44.71980	33.346	13.35	0.0815	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		690.39600	631.597	16.12	0.6163	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		368.18210	323.336	14.95	0.4283	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,936.08200	4,861.847	23.01	0.9963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		1.48200	1.647	23.01	0.0037	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,256.35760	1,188.693	17.83	0.7959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		121.75760	128.493	17.83	0.2041	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,941.33690	3,867.200	22.83	0.9862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		6.44950	6.826	22.88	0.0135	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		119.23890	125.802	17.87	0.2003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,273.83890	1,206.002	17.87	0.7997	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,695.30080	1,625.081	18.80	0.8731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		70.70080	74.881	18.80	0.1269	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		433.58210	463.136	14.95	0.5717	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.01	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,346.35310	3,272.110	21.69	0.9768	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		11.75310	11.910	21.69	0.0232	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		284.37740	301.909	15.86	0.4176	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		618.97740	562.109	15.86	0.5824	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,971.04950	3,897.026	22.88	0.9865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		880.80720	818.224	16.76	0.6917	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		563.20320	600.692	14.50	0.6744	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		247.80320	210.892	14.50	0.3256	4,217,842.00	20,000	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,742.82800	3,668.508	22.45	0.9837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		8.22800	8.308	22.45	0.0163	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,934.60000	986,860.200	23.01	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,052.65280	3,978.141	22.27	0.9862	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		7.15280	7.141	22.27	0.0138	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		697.35310	639.478	16.12	0.6030	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		281.85310	298.478	16.12	0.3970	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		484.20600	433.599	15.35	0.4910	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		390.80600	414.699	15.35	0.5090	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Put		0.00000	348.220	15.07	0.4297	0.00	0	0
\$ / R	On	29/09/2017	Foreign Exchange Option	13.02	Call		0.00000	491.420	15.07	0.5703	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,784.06500	1,715.222	18.73	0.8366	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		113.76500	119.722	18.73	0.1634	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,171.85940	1,108.435	17.38	0.7147	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		220.05940	231.435	17.38	0.2853	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		597.90200	632.582	14.96	0.6195	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		369.70200	329.582	14.96	0.3805	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		716.82840	662.141	16.09	0.5666	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		365.02840	385.142	16.09	0.4334	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,308.70020	4,234.306	20.44	0.9866	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		6.90020	7.306	20.44	0.0134	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,077.26830	1,016.210	17.03	0.6685	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		281.56830	295.510	17.03	0.3315	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,544.68990	4,469.646	22.05	0.9708	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		20.88990	20.946	22.05	0.0292	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		732.72900	680.406	16.02	0.5369	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		448.92900	471.706	16.02	0.4631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		659.12130	692.121	15.25	0.5864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		500.52130	458.121	15.25	0.4136	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		48.93040	49.258	22.34	0.0580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,090.33040	4,015.258	22.34	0.9420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		48.52200	49.022	22.36	0.0577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,099.92200	4,025.022	22.36	0.9423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,372.65780	2,302.435	19.45	0.8478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		131.25780	136.435	19.45	0.1522	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		49.34190	49.496	22.32	0.0583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,080.74190	4,005.496	22.32	0.9417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		528.03160	484.554	15.34	0.4276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		636.63160	668.554	15.34	0.5724	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		377.85280	395.730	16.77	0.3829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		1,029.25280	971.730	16.77	0.6171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		623.48670	654.774	15.39	0.5640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		544.88670	500.774	15.39	0.4360	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		610.59290	641.253	15.44	0.5557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		561.99290	517.253	15.44	0.4443	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		435.86440	456.874	16.37	0.4299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		877.26440	822.874	16.37	0.5701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,059.09050	1,110.702	14.20	0.7806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		200.49050	176.702	14.20	0.2194	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		535.54870	561.836	15.79	0.5046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		676.94870	627.836	15.79	0.4954	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		741.33940	690.360	15.98	0.5212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		499.93940	524.360	15.98	0.4788	0.00	0	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		895.76910	940.428	14.48	0.7143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		287.16910	256.428	14.48	0.2857	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		2,021.30110	1,953.215	18.89	0.8080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		169.90110	177.215	18.89	0.1920	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,030.16460	1,962.013	18.90	0.8092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		168.76460	176.013	18.90	0.1908	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,196.58890	1,252.497	13.99	0.8266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		147.98890	128.497	13.99	0.1734	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,578.65860	1,645.149	14.15	0.9059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		70.05860	61.149	14.15	0.0941	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		706.29890	741.526	15.07	0.6147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		447.69890	407.526	15.07	0.3853	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		991.03420	1,040.318	14.31	0.7548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		232.43420	206.318	14.31	0.2452	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		650.03840	682.606	15.28	0.5808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		511.43840	468.606	15.28	0.4192	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,964.30680	3,888.471	22.12	0.9383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			52.90680	52.471	22.12	0.0617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,065.56130	2,991.960	20.58	0.9005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			84.16130	85.960	20.58	0.0995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,924.38410	1,857.032	18.73	0.7950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			182.98410	191.032	18.73	0.2050	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			321.94550	336.526	17.23	0.3346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,213.34550	1,152.526	17.23	0.6654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,360.40670	1,420.749	13.76	0.8715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			101.80670	86.749	13.76	0.1285	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			602.14070	632.387	15.48	0.5502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			573.54070	528.387	15.48	0.4498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,925.28850	3,849.516	22.06	0.9371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			53.88850	53.516	22.06	0.0629	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			315.63320	329.843	17.29	0.3290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,237.03320	1,175.843	17.29	0.6710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,993.58650	3,917.704	22.17	0.9392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			52.18650	51.704	22.17	0.0608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			256.43380	267.177	17.91	0.2744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,497.83380	1,433.177	17.91	0.7256	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,826.89450	4,751.985	22.42	0.9669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			25.49450	25.985	22.42	0.0331	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			335.00230	350.347	17.12	0.3461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,166.40230	1,106.347	17.12	0.6539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,032.64830	3,956.706	22.24	0.9403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			51.24830	50.706	22.24	0.0597	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			251.58040	262.038	17.97	0.2698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,522.98040	1,458.038	17.97	0.7302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,623.84220	3,548.643	21.54	0.9266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			62.44220	62.643	21.54	0.0734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,362.88330	3,288.328	21.09	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			71.48330	72.328	21.09	0.0844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			554.30290	581.564	15.69	0.5178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			645.70290	597.564	15.69	0.4822	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			355.71080	372.271	16.94	0.3641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,097.11080	1,038.271	16.94	0.6359	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			96.06280	98.794	20.18	0.1135	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,837.46280	2,764.793	20.18	0.8865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			542.97260	569.647	15.75	0.5098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			664.37260	615.647	15.75	0.4902	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			743.81840	692.767	15.99	0.5182	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			510.81840	535.267	15.99	0.4818	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,781.87920	4,707.094	22.50	0.9633	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			28.87920	29.594	22.50	0.0367	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			702.14590	652.352	15.79	0.4934	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			561.74590	587.952	15.79	0.5066	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,252.69990	1,190.275	17.03	0.6266	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			428.59990	443.975	17.03	0.3734	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,237.53650	1,175.236	16.99	0.6216	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			437.53650	453.136	16.99	0.3784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,276.62180	2,204.593	18.76	0.7713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			262.42180	269.693	18.76	0.2287	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			768.51030	797.182	15.57	0.5586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			702.71030	652.082	15.57	0.4414	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			656.22000	607.250	15.44	0.4237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,181.10430	4,103.962	22.07	0.8957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			117.98280	119.778	22.04	0.1050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,162.18280	4,084.678	22.04	0.8950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			348.19200	358.770	18.05	0.2924	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,977.97260	1,907.900	18.31	0.7326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			313.77260	323.000	18.31	0.2674	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			117.62440	119.420	22.05	0.1047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,171.82440	4,094.320	22.05	0.8953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			116.90430	119.062	22.07	0.1043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			802.02000	832.350	15.44	0.5763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			941.28270	978.262	14.96	0.6446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			495.48270	453.162	14.96	0.3554	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			906.80020	942.172	15.07	0.6285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			531.00020	487.072	15.07	0.3715	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,812.39200	1,743.670	18.05	0.7076	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,874.40180	1,805.427	18.02	0.6939	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			395.10180	405.927	18.02	0.3061	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,561.13380	2,487.302	19.03	0.7796	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			271.83380	277.802	19.03	0.2204	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,400.03250	1,334.314	17.04	0.6023	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			553.03250	567.414	17.04	0.3977	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,325.30670	1,260.748	16.87	0.5847	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			586.40670	601.948	16.87	0.4153	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,032.39830	2,953.796	19.48	0.7931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			282.29830	284.196	19.48	0.2069	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			0.00000	1,876.118	17.95	0.6746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.00000	476.518	17.95	0.3254	724,307.82	1,520	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			873.08190	897.054	15.83	0.5444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			883.18190	826.654	15.83	0.4556	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,132.68780	1,168.434	14.93	0.6575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			552.78780	508.034	14.93	0.3425	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			196.59180	194.023	21.57	0.1411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,256.69180	4,173.623	21.57	0.8589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,652.61490	2,729.911	12.05	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.71490	19.511	12.05	0.0293	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			0.00000	1,194.963	14.85	0.6674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	484.563	14.85	0.3326	368,268.03	760	760

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			196.11920	193.534	21.58	0.1407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,266.21920	4,183.134	21.58	0.8593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			195.16990	193.050	21.60	0.1403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,275.26990	4,192.650	21.60	0.8597	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,557.80430	1,492.986	17.28	0.5821	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			685.90430	701.786	17.28	0.4179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			0.00000	2,692.240	19.10	0.7234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			0.00000	455.140	19.10	0.2766	341,354.93	750	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			0.00000	1,523.291	15.14	0.7090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			0.00000	470.391	15.14	0.2910	352,793.40	750	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			0.00000	2,925.916	11.66	0.9688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.00000	23.016	11.66	0.0312	17,262.30	750	750
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			697.70360	713.604	17.59	0.4062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,725.60360	1,660.705	17.59	0.5938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			0.00000	1,458.300	15.24	0.6907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			0.00000	515.401	15.24	0.3093	1,391,581.35	2,700	2,700
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			0.00000	1,881.089	17.96	0.6274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			0.00000	643.989	17.96	0.3726	1,738,770.03	2,700	2,700
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			695.22630	711.052	17.60	0.4050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,733.12630	1,668.152	17.60	0.5950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			692.76580	708.511	17.62	0.4038	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,740.66580	1,675.611	17.62	0.5962	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,725.19520	1,663.054	17.60	0.5689	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			807.89520	826.754	17.60	0.4311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			811.08700	829.672	17.85	0.4195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,882.88700	1,820.372	17.85	0.5805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			808.54970	827.054	17.86	0.4184	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,890.34970	1,827.754	17.86	0.5816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			813.63420	832.294	17.84	0.4205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,875.43420	1,812.994	17.84	0.5795	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,884.98510	1,824.816	17.83	0.5586	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			922.18510	943.416	17.83	0.4414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			925.75710	946.723	18.03	0.4311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,038.75710	1,978.223	18.03	0.5689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			923.17660	944.075	18.04	0.4301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,046.17660	1,985.575	18.04	0.5699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			928.34660	949.381	18.02	0.4321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,031.34660	1,970.881	18.02	0.5679	0.00	0	0
Total \$ / R Option												14,975,451.51	70,080	1,336,291
Total \$ / R												9,313,864,299.81	783,236	2,377,339
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		12.95730		12.87350			0.0000	168,444.90	13	0
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.13980		13.06540			0.0000	0.00	0	352
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.33400		13.25860			0.0000	66,670.00	5	51
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		13.52510		13.44580			0.0000	0.00	0	3

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 Future			13.71040		13.62990			0.0000	0.00	0	182
Total \$ / R MAXI Future											235,114.90	18	588
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			41.77340	0.000	19.19	0.0000	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			350,691.77340	342,270.000	19.19	1.0000	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			42.50890	0.000	19.19	0.0000	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			351,692.50890	343,270.000	19.19	1.0000	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			41.04610	0.000	19.19	0.0000	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			349,691.04610	341,270.000	19.19	1.0000	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			4,208.49090	4,411.178	19.53	0.0791	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			212,668.49090	205,431.178	19.53	0.9209	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			4,161.76570	4,361.162	19.54	0.0783	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			213,621.76570	206,381.162	19.54	0.9217	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			4,255.67230	4,461.793	19.51	0.0799	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			211,715.67230	204,481.793	19.51	0.9201	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			42,123.37130	44,146.026	16.46	0.4183	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			91,263.37130	85,746.026	16.46	0.5817	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			41,836.70630	43,844.521	16.48	0.4160	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			91,976.70630	86,444.521	16.48	0.5840	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			42,411.75820	44,450.092	16.44	0.4206	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			90,551.75820	85,050.092	16.44	0.5794	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			64,077.54720	66,354.837	16.12	0.4869	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			91,497.54720	85,844.837	16.12	0.5131	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			63,736.98320	65,998.407	16.14	0.4849	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			92,156.98320	86,488.407	16.14	0.5151	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			64,420.05770	66,713.299	16.10	0.4889	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			90,840.05770	85,203.299	16.10	0.5111	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			76,771.05420	78,793.770	16.25	0.4933	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			106,781.05420	100,753.771	16.25	0.5067	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			76,433.06030	78,443.226	16.26	0.4916	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			107,443.06030	101,403.226	16.26	0.5084	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			77,110.16120	79,146.043	16.23	0.4950	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			106,120.16120	100,106.043	16.23	0.5050	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											235,114.90	18	588
£ / R	On	19/06/2017			16.53230		16.43550			0.0000	560,957,471.30	33,931	0
£ / R	On	30/06/2017			16.54250		16.47470			0.0000	0.00	0	5
£ / R	On	18/09/2017			16.80550		16.72670			0.0000	291,928,340.50	17,371	46,219
£ / R	On	18/12/2017			17.10100		17.02140			0.0000	35,005,747.00	2,047	3,915
£ / R	On	19/03/2018			17.39730		17.31300			0.0000	0.00	0	0
£ / R	On	18/06/2018			17.68810		17.60250			0.0000	477,578.70	27	3,441
Total £ / R Future											888,369,137.50	53,376	53,580

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	24.03	Call		0.00320	0.000	17.06	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		7,594.50320	7,497.700	17.06	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00320	0.000	17.06	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		7,604.50320	7,507.700	17.06	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00330	0.000	17.06	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		7,584.50330	7,487.700	17.06	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put		134.41760	0.000	17.06	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call		69.91760	32.300	17.06	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		1,065.67780	967.700	17.06	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		1.17780	0.000	17.06	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		2,564.54130	2,467.700	17.06	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.04130	0.000	17.06	0.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put		456.10870	398.427	17.38	0.7307	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call		70.80870	80.927	17.38	0.2693	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put		513.62210	467.665	15.55	0.4523	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call		540.32210	573.165	15.55	0.5477	0.00	0	700
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put		1,277.61580	1,212.128	16.99	0.7373	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Call		204.31580	217.628	16.99	0.2627	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		170.02360	181.167	17.26	0.2256	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		1,443.32360	1,375.667	17.26	0.7744	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		168.46660	179.510	17.28	0.2238	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		1,451.76660	1,384.010	17.28	0.7762	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		171.59720	182.840	17.25	0.2273	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		1,434.89720	1,367.340	17.25	0.7727	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		3.94800	3.638	20.53	0.0049	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		8,122.54800	8,042.638	20.53	0.9951	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		3.91480	3.606	20.53	0.0048	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		8,132.51480	8,052.606	20.53	0.9952	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		3.88180	3.575	20.53	0.0048	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		8,142.48180	8,062.575	20.53	0.9952	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		960.03100	1,004.708	15.39	0.5553	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		877.03100	837.408	15.39	0.4447	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		969.07380	1,014.055	15.38	0.5588	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		866.07380	826.755	15.38	0.4412	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		964.54060	1,009.373	15.38	0.5571	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		871.54060	832.073	15.38	0.4429	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		942.53990	980.367	15.35	0.4981	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,250.03990	1,202.267	15.35	0.5019	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		950.02970	988.106	15.34	0.5010	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,237.52970	1,190.006	15.34	0.4990	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		946.28120	984.233	15.35	0.4996	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,243.78120	1,196.133	15.35	0.5004	0.00	0	0
Total £ / R Option											0.00	0	1,900
Total £ / R											888,369,137.50	53,376	55,480

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 Future			0.11640		0.11640			0.0000	710,873.12	6,107	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11858		0.11860			0.0000	6,521.79	55	5,992
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12085		0.12088			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12318		0.12318			0.0000	0.00	0	0
Total ¥ / R Future												717,394.91	6,162	5,992
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.04520	0.000	17.68	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,359.94520	3,359.700	17.68	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00080	0.000	17.68	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,359.90080	4,359.700	17.68	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	17.68	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,359.90000	5,359.700	17.68	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1.98380	0.999	21.20	0.0027	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,142.08380	4,143.199	21.20	0.9973	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.32160	0.128	21.20	0.0004	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,140.42160	5,142.328	21.20	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			10.49110	6.489	21.20	0.0151	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,150.59110	3,148.689	21.20	0.9849	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			666.65920	654.587	18.03	0.5474	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			578.85920	569.587	18.03	0.4526	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			341.30780	332.632	19.74	0.3250	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,253.50780	1,247.632	19.74	0.6750	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,243.86060	1,227.150	15.76	0.8162	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			156.06060	142.150	15.76	0.1838	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			949.54840	928.659	18.12	0.5969	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			631.54840	610.759	18.12	0.4031	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			576.80190	559.635	19.67	0.4084	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,258.80190	1,241.735	19.67	0.5916	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,524.79520	1,507.345	16.07	0.8115	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			206.79520	189.445	16.07	0.1885	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												717,394.91	6,162	5,992
€ / R	On	19/06/2017	Foreign Exchange Future			14.48250		14.35030			0.0000	1,039,090,410.00	71,748	0
€ / R	On	30/06/2017	Foreign Exchange Future			14.49180		14.38700			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.74860		14.63290			0.0000	726,073,578.00	49,230	88,506
€ / R	On	18/12/2017	Foreign Exchange Future			15.04110		14.92310			0.0000	249,321,273.60	16,576	16,769
€ / R	On	19/03/2018	Foreign Exchange Future			15.33810		15.21370			0.0000	2,147,334.00	140	4,152
€ / R	On	18/06/2018	Foreign Exchange Future			15.63060		15.50000			0.0000	15,630.60	1	1
Total € / R Future												2,016,648,226.20	137,695	109,432
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.13200	0.000	15.53	0.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,839.83200	4,707.500	15.53	1.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.12890	0.000	15.53	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		13.98800	0.000	15.53	0.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,849.82890	4,717.500	15.53	1.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		0.13510	0.000	15.53	0.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,829.83510	4,697.500	15.53	1.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,909.72690	1,777.500	15.53	1.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		0.02690	0.000	15.53	0.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		254.28800	372.500	15.53	1.0000	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put		426.69400	334.696	15.61	0.7543	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call		43.69400	56.496	15.61	0.2457	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,833.68200	4,718.738	24.08	0.9876	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		6.50160	7.248	24.08	0.0122	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,843.60160	4,728.648	24.08	0.9878	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		6.42220	7.160	24.08	0.0121	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,853.52220	4,738.560	24.08	0.9879	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		6.58200	7.338	24.08	0.0124	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		84.46830	92.172	19.20	0.1007	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		3,211.36830	3,101.072	19.20	0.8993	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call		1,047.34990	1,128.436	13.61	0.7575	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put		254.24990	217.335	13.61	0.2425	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		83.91870	91.520	19.21	0.1001	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,220.81870	3,110.420	19.21	0.8999	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		5.71200	5.706	20.28	0.0083	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,492.61200	6,374.606	20.28	0.9917	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,135.97170	1,221.625	13.50	0.7882	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		212.87170	180.525	13.50	0.2118	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		83.37130	90.874	19.21	0.0995	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		3,230.27130	3,119.774	19.21	0.9005	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		1,710.50170	1,611.886	17.03	0.7435	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		243.60170	262.986	17.03	0.2565	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put		1,829.01630	1,730.141	17.26	0.7623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call		222.11630	241.241	17.26	0.2377	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		593.41760	529.595	14.30	0.3753	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		942.29520	1,002.586	14.31	0.6226	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		598.59520	534.486	14.31	0.3774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		951.96280	1,012.828	14.29	0.6269	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		588.26280	524.728	14.29	0.3731	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		859.31840	914.584	14.54	0.5846	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		695.61840	626.484	14.54	0.4154	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		947.11760	1,007.695	14.30	0.6247	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		0.00000	991.736	14.85	0.5537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		0.00000	851.136	14.85	0.4463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		0.00000	987.526	14.86	0.5520	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		0.00000	856.926	14.86	0.4480	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		0.00000	983.340	14.87	0.5503	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		0.00000	862.740	14.87	0.4497	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 € / R Option												0.00	0	41,648
Total € / R												2,016,648,226.20	137,695	151,080
AUS / R	On	19/06/2017	Foreign Exchange Future			9.84730		9.75210			0.0000	138,364,412.30	14,051	0
AUS / R	On	18/09/2017	Foreign Exchange Future			9.98170		9.88540			0.0000	3,214,107.40	322	23,338
AUS / R	On	18/12/2017	Foreign Exchange Future			10.11740		10.02010			0.0000	38,850,816.00	3,840	4,193
AUS / R	On	19/03/2018	Foreign Exchange Future			10.25150		10.15140			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.38090		10.27940			0.0000	10,380.90	1	2,042
Total AUS / R Future												180,439,716.60	18,214	29,573
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,307.96650	2,212.700	14.65	1.0000	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.06840	0.000	14.65	0.0000	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,317.96840	2,222.700	14.65	1.0000	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.06470	0.000	14.65	0.0000	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,297.96470	2,202.700	14.65	1.0000	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.06650	0.000	14.65	0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			6.19150	7.097	19.12	0.0208	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,300.79150	2,205.397	19.12	0.9792	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			6.16200	7.062	19.17	0.0207	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,310.76200	2,215.362	19.17	0.9793	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			6.22140	7.132	19.07	0.0210	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,290.82140	2,195.432	19.07	0.9790	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			47.50360	54.569	16.89	0.1002	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,897.40360	1,807.169	16.89	0.8998	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			46.97960	53.964	16.90	0.0992	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,906.87960	1,816.564	16.90	0.9008	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			48.03400	55.182	16.87	0.1013	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,887.93400	1,797.782	16.87	0.8987	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			524.79000	577.593	12.61	0.6111	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			373.39000	326.093	12.61	0.3889	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			519.86290	572.288	12.63	0.6075	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			378.46290	330.788	12.63	0.3925	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			529.75440	582.935	12.60	0.6147	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			368.35440	321.435	12.60	0.3853	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			648.07500	581.135	12.63	0.5079	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			433.97160	468.258	12.65	0.4892	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			654.57160	587.358	12.65	0.5108	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			430.49590	464.515	12.66	0.4862	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			661.09590	593.615	12.66	0.5138	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			437.47500	472.035	12.63	0.4921	0.00	0	0
Total AUS / R Option												0.00	0	0
Total AUS / R												180,439,716.60	18,214	29,573
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.79730		9.67480			0.0000	68,453,735.10	6,987	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.96930		9.83370			0.0000	99,693.00	10	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.12890		9.99260			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.28530		10.14460			0.0000	0.00	0	0
Total CAD/ R Future												68,553,428.10	6,997	10
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.03640	0.000	14.56	0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,065.23640	1,942.700	14.56	1.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.03770	0.000	14.56	0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,075.23770	1,952.700	14.56	1.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.03510	0.000	14.56	0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,055.23510	1,932.700	14.56	1.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			20.68500	26.041	16.65	0.0728	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,476.98500	1,346.741	16.65	0.9272	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			20.32100	25.568	16.67	0.0716	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,486.62100	1,356.268	16.67	0.9284	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			21.05660	26.523	16.63	0.0741	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,467.35660	1,337.223	16.63	0.9259	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			209.14860	245.984	14.43	0.3671	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			756.54860	657.084	14.43	0.6329	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			206.83950	243.268	14.45	0.3639	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			764.23950	664.368	14.45	0.6361	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			211.48690	248.734	14.41	0.3704	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			748.88690	649.834	14.41	0.6296	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			508.50690	578.845	13.20	0.5958	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			433.90690	363.545	13.20	0.4042	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			503.98800	573.832	13.21	0.5923	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			439.38800	368.532	13.21	0.4077	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			513.05720	583.894	13.19	0.5992	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			428.45720	358.594	13.19	0.4008	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												68,553,428.10	6,997	10
CHF / R	On	19/06/2017	Foreign Exchange Future			13.30820		13.19850			0.0000	18,072,535.60	1,358	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.57120		13.47180			0.0000	32,978,016.00	2,430	1,215
CHF / R	On	18/12/2017	Foreign Exchange Future			13.85680		13.75390			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.14880		14.04040			0.0000	0.00	0	0
Total CHF / R Future												51,050,551.60	3,788	1,715
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.04940	0.000	15.80	0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,681.54940	2,571.800	15.80	1.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.05140	0.000	15.80	0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,691.55140	2,581.800	15.80	1.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.04750	0.000	15.80	0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,671.54750	2,561.800	15.80	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			52.72270	54.046	18.57	0.0951	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,970.92270	1,872.845	18.57	0.9049	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			52.12720	53.471	18.59	0.0942	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,980.32720	1,882.271	18.59	0.9058	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			53.32510	54.627	18.55	0.0961	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,961.52510	1,863.427	18.55	0.9039	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			502.29650	532.018	15.66	0.4772	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			778.39650	705.218	15.66	0.5228	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			498.97030	528.374	15.68	0.4748	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			785.07030	711.574	15.68	0.5252	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			505.64600	535.683	15.64	0.4797	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			771.74600	698.883	15.64	0.5203	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			715.02430	751.770	15.42	0.5263	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			824.62430	752.970	15.42	0.4737	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			711.29380	747.774	15.44	0.5243	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			830.89380	758.974	15.44	0.4757	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			718.77040	755.859	15.41	0.5284	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			818.37040	747.059	15.41	0.4716	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												51,050,551.60	3,788	1,715
CNH / R	On	19/06/2017	Foreign Exchange Future			1.89750		1.89070			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91340		1.90430			0.0000	0.00	0	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92950		1.92010			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.94500		1.93490			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			3,693.04680	3,625.000	15.64	1.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.04630	0.000	15.64	0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,493.04630	3,425.000	15.64	1.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.04650	0.000	15.64	0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,593.04650	3,525.000	15.64	1.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.04680	0.000	15.64	0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,524.60800	2,434.067	17.08	0.9074	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			61.93410	62.173	17.19	0.0854	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,618.93410	2,528.173	17.19	0.9146	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			73.82120	74.536	16.97	0.1005	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,430.82120	2,340.536	16.97	0.8995	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			67.60800	68.067	17.08	0.0926	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			918.07350	853.583	14.68	0.5002	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			680.86600	708.506	14.77	0.4804	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			979.86600	913.506	14.77	0.5196	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			644.50040	670.345	14.86	0.4614	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,043.50040	975.345	14.86	0.5386	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			719.07350	748.583	14.68	0.4998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,060.77900	1,099.324	14.55	0.5658	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			911.77900	849.324	14.55	0.4342	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,015.71870	1,052.147	14.60	0.5495	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			966.71870	902.147	14.60	0.4505	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			972.28210	1,006.636	14.65	0.5333	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,023.28210	956.636	14.65	0.4667	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			1.94730		1.93780			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.99250		1.97680			0.0000	298,875.00	150	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.03290		2.01720			0.0000	0.00	0	0
Total DKK / R Future												298,875.00	150	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,322.10100	2,227.000	15.35	1.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			0.09590	0.000	15.35	0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,422.09590	2,327.000	15.35	1.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			0.10710	0.000	15.35	0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,222.10710	2,127.000	15.35	1.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			0.10100	0.000	15.35	0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			652.26310	720.974	13.80	0.6076	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			484.26310	395.974	13.80	0.3924	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			605.77640	668.636	13.91	0.5786	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			537.77640	443.636	13.91	0.4214	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			701.68710	776.381	13.69	0.6367	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			433.68710	351.381	13.69	0.3633	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			874.44690	935.711	14.34	0.5646	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			802.44690	706.711	14.34	0.4354	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			831.82830	889.545	14.43	0.5452	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			859.82830	760.545	14.43	0.4548	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			919.00600	983.919	14.24	0.5841	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			747.00600	654.919	14.24	0.4159	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												298,875.00	150	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.66140		1.65010			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68840		1.67830			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71630		1.70600			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.74270		1.73220			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			0.03820	0.000	16.61	0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,199.03820	3,086.000	16.61	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.03730	0.000	16.61	0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,299.03730	3,186.000	16.61	1.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.03920	0.000	16.61	0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,099.03920	2,986.000	16.61	1.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			55.78050	53.481	19.44	0.0756	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,772.78050	2,669.481	19.44	0.9244	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			51.69550	48.905	19.56	0.0697	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,868.69550	2,764.905	19.56	0.9303	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			60.23610	58.506	19.32	0.0820	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,677.23610	2,574.506	19.32	0.9180	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			538.53070	564.489	16.40	0.4175	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,178.53070	1,101.489	16.40	0.5825	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			510.78430	535.008	16.54	0.3999	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,250.78430	1,172.008	16.54	0.6001	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			567.89410	595.685	16.25	0.4357	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,107.89410	1,032.685	16.25	0.5643	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			932.43210	863.599	15.46	0.4516	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			915.36270	949.367	15.59	0.5314	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			993.36270	922.367	15.59	0.4686	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			877.96410	909.881	15.71	0.5148	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,055.96410	982.881	15.71	0.4852	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			954.43210	990.599	15.46	0.5484	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12500		0.12440			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12500		0.12430			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12440		0.12400			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12420		0.12390			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12380		0.12260			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			1.53260		1.51600			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.55740		1.54100			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.58330		1.56660			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.60900		1.59170			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			9.38910		9.26380			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.50630		9.38680			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.63090		9.50980			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
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.75280		9.62740			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			0.02050	0.000	15.59	0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,686.22050	1,560.900	15.59	1.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.02060	0.000	15.59	0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,696.22060	1,570.900	15.59	1.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.02050	0.000	15.59	0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,676.22050	1,550.900	15.59	1.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,225.41350	1,113.037	16.69	0.8930	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			31.63690	38.653	16.72	0.1054	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,234.83690	1,122.353	16.72	0.8946	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			32.80100	40.035	16.66	0.1088	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,216.00100	1,103.735	16.66	0.8912	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			32.21350	39.337	16.69	0.1070	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			338.67500	353.701	15.83	0.4602	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			628.87500	522.801	15.83	0.5398	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			337.34650	352.240	15.93	0.4572	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			637.54650	531.340	15.93	0.5428	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			336.04260	350.808	16.03	0.4541	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			646.24260	539.908	16.03	0.5459	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			635.96900	788.369	18.90	0.6082	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			458.56900	485.569	18.90	0.3918	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			625.03940	777.363	18.73	0.6061	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			457.63940	484.563	18.73	0.3939	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			646.91510	799.383	19.07	0.6103	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			459.51510	486.583	19.07	0.3897	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			1.26200		1.26020			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27430		1.27500			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28600		1.28930			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.29850		1.30600			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,198.00000	1,180.000		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			1,298.00000	1,280.000		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			1,398.00000	1,380.000		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			950.00000	957.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			1,050.00000	1,057.000		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			850.00000	857.000		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			107.00000	140.000		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			207.00000	240.000		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			307.00000	340.000		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			40.00000	115.000		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			140.00000	215.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			60.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	15.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27540		1.27670			0.0000	5,389,840.40	4,226	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.27900		1.28020			0.0000	5,405,054.00	4,226	4,226
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28250		1.28380			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28630		1.28760			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												10,794,894.40	8,452	4,226
Total QUANTO £ / \$												10,794,894.40	8,452	4,226
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11770		1.11470			0.0000	55,885.00	50	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12240		1.12000			0.0000	0.00	0	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12800		1.12550			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13410		1.13150			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,885.00	50	2
Total QUANTO € / \$												55,885.00	50	2
RAIN	On	19/06/2017	Foreign Exchange Future			22,250.48000		22,115.90000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,583.41000		22,456.91000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.35060		9.30620			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.50180		9.45580			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 SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.02440	0.000	15.33	0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,213.82440	1,169.400	15.33	1.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.02430	0.000	15.33	0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,223.82430	1,179.400	15.33	1.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.02460	0.000	15.33	0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,203.82460	1,159.400	15.33	1.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			196.81710	207.970	14.03	0.4379	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			371.01710	336.170	14.03	0.5621	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			193.47130	204.424	14.05	0.4322	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			377.67130	342.624	14.05	0.5678	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			190.17690	200.935	14.08	0.4266	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			384.37690	349.135	14.08	0.5734	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			3.68460		3.65480			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.64370		3.61780			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.57810		3.55350			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			0.00830	0.000	14.97	0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			615.20830	585.400	14.97	1.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.00830	0.000	14.97	0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			625.20830	595.400	14.97	1.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.00820	0.000	14.97	0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			605.20820	575.400	14.97	1.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			139.00810	153.857	13.98	0.6584	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			71.20810	60.157	13.98	0.3416	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			132.92630	147.426	13.95	0.6437	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			75.12630	63.726	13.95	0.3563	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			145.23830	160.434	14.00	0.6729	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			67.43830	56.734	14.00	0.3271	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			194.26710	206.112	14.34	0.5769	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			160.76710	148.011	14.34	0.4231	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			189.23110	200.813	14.34	0.5679	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			165.73110	152.713	14.34	0.4321	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			199.39310	211.502	14.35	0.5859	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			155.89310	143.402	14.35	0.4141	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/06/2017 Foreign Exchange Future			1.40890		1.39210			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.38390		1.36980			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.36300		1.34930			0.0000	0.00	0	0
ZMW / R On 19/03/2018 Foreign Exchange Future			1.34280		1.32900			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									12,516,052,072.51	948,058	1,248,703
Total Options									14,975,451.51	70,080	1,379,839
Grand Total:									12,531,027,524.02	1,018,138	2,628,542