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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/05/2017 Foreign Exchange Future			13.14630		12.97450			0.0000	18,286,503.30	1,391	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.12260		12.97450			0.0000	49,432,834.20	3,767	1,395
\$ / R On 05/06/2017 Foreign Exchange Future			13.13040		12.98510			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			13.13300		12.98760			0.0000	0.00	0	30,000
\$ / R On 07/06/2017 Foreign Exchange Future			13.13550		12.99010			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.14050		12.99470			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.14750		13.00160			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.16390		13.01770			0.0000	518,486,529.30	39,387	886,978
\$ / R On 28/06/2017 Foreign Exchange Future			13.18500		13.03840			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.18970		13.04300			0.0000	23,741,460.00	1,800	4,130
\$ / R On 05/07/2017 Foreign Exchange Future			13.20120		13.05410			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.20570		13.05850			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.21240		13.06510			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.21690		13.06960			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.22140		13.07400			0.0000	0.00	0	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			13.22810		13.08070			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.23710		13.08950			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.24600		13.09840			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.25050		13.10280			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.25950		13.11170			0.0000	0.00	0	3,274
\$ / R On 11/08/2017 Foreign Exchange Future			13.28340		13.13540			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/08/2017	Foreign Exchange Future			13.29640		13.14840			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.32250		13.17430			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.36630		13.21770			0.0000	50,658,277.00	3,790	66,313
\$ / R	On	27/09/2017	Foreign Exchange Future			13.38610		13.23720			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.38830		13.23940			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.44330		13.29370			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.45210		13.30240			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.48940		13.33930			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.52240		13.37190			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.56550		13.41420			0.0000	542,620.00	40	84,572
\$ / R	On	22/12/2017	Foreign Exchange Future			13.57410		13.42270			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.59770		13.44590			0.0000	13,597,700.00	1,000	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.68780		13.53460			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.69210		13.53880			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.76030		13.60560			0.0000	0.00	0	9,077
\$ / R	On	25/04/2018	Foreign Exchange Future			13.83870		13.68220			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.87260		13.71540			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.88110		13.72370			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.95470		13.79550			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.07850		13.91610			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.15590		13.99140			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.28190		14.11410			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.35040		14.18090			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.48530		14.31220			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.55830		14.38320			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>674,745,923.80</b>	<b>51,175</b>	<b>1,099,574</b>
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			6.04270	0.000	18.58	0.0000	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			271.54270	93.700	18.58	1.0000	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			101.36200	199.832	22.14	0.9000	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			56.86200	7.232	22.14	0.1000	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			87.52500	137.182	18.09	0.5444	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			202.42500	106.782	18.09	0.4556	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			5.44590	9.266	23.17	0.0564	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			790.34590	648.866	23.17	0.9436	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			94.92720	149.082	18.21	0.5447	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			207.32720	116.082	18.21	0.4553	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			300.64090	414.152	19.36	0.8540	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			60.54090	28.652	19.36	0.1460	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			1.08260	1.365	27.40	0.0078	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,510.98260	1,365.865	27.40	0.9922	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			158.47600	235.802	18.03	0.6463	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			163.77600	95.302	18.03	0.3537	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			228.03460	319.369	17.06	0.7278	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			126.43460	71.869	17.06	0.2722	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			174.00920	251.359	17.00	0.6434	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	12/06/2017	Foreign Exchange Option	13.00	Put		172.40920	103.859	17.00	0.3566	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call		160.35410	232.660	16.99	0.6164	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put		188.75410	115.160	16.99	0.3836	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call		97.71270	144.222	17.06	0.4571	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put		296.11270	196.722	17.06	0.5429	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,242.71430	1,387.164	21.75	0.9863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		5.01430	3.264	21.75	0.0137	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,024.90190	1,169.177	19.98	0.9774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		7.20190	5.277	19.98	0.0226	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		926.33560	1,070.190	19.00	0.9724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,132.33740	4,986.144	37.62	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.01040	0.012	37.62	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,632.31040	5,486.112	37.62	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,713.03430	3,566.679	34.88	0.9981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		0.18300	0.218	37.62	0.0007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		4,482.48300	4,336.318	37.62	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00060	0.001	37.62	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,692.30060	6,546.101	37.62	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.03740	0.044	37.62	0.0002	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,083.09960	2,936.771	30.23	0.9975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		0.78300	0.650	30.96	0.0023	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,183.08300	3,036.750	30.96	0.9977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.00410	0.005	37.62	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		5,982.30410	5,836.105	37.62	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		0.73430	0.579	34.88	0.0019	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,833.15540	2,686.842	28.38	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		0.85270	0.738	28.45	0.0029	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,843.15270	2,696.838	28.45	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.04800	0.056	37.62	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,032.34800	4,886.156	37.62	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		0.79960	0.671	30.23	0.0025	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,503.34760	2,357.237	26.62	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1.03310	1.120	26.67	0.0044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,513.33310	2,367.220	26.67	0.9956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		0.77440	0.638	31.41	0.0023	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,243.07440	3,096.738	31.41	0.9977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		0.85540	0.742	28.38	0.0029	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,383.54420	2,237.471	26.02	0.9945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		1.07750	1.172	26.52	0.0047	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,483.37750	2,337.272	26.52	0.9953	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		0.81920	0.696	29.49	0.0026	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,983.11920	2,836.796	29.49	0.9974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1.04760	1.137	26.62	0.0045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,984.64290	1,838.822	24.03	0.9891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		1.98250	2.272	24.53	0.0091	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		2,084.28250	1,938.372	24.53	0.9909	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.87540	0.780	27.91	0.0031	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,763.17540	2,616.880	27.91	0.9969	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			1.24420	1.371	26.02	0.0055	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,488.22240	1,343.482	21.55	0.9707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			3.65360	4.395	22.79	0.0176	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,735.95360	1,590.495	22.79	0.9824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1.06240	1.155	26.57	0.0046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,493.36240	2,347.255	26.57	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			2.34290	2.722	24.03	0.0109	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,252.16020	1,109.151	20.51	0.9497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			8.40810	10.995	20.80	0.0428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,320.70810	1,177.094	20.80	0.9572	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			1.82770	2.081	24.78	0.0083	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,134.12770	1,988.181	24.78	0.9917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			5.92240	7.382	21.55	0.0293	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,174.25770	1,032.005	20.17	0.9396	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			10.59720	14.053	20.38	0.0539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,222.89720	1,080.153	20.38	0.9461	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2.83530	3.345	23.49	0.0134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,875.13530	1,729.445	23.49	0.9866	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			9.86020	13.051	20.51	0.0503	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,039.13080	898.672	19.58	0.9166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			14.17750	18.937	19.88	0.0710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,106.47750	965.037	19.88	0.9290	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			7.26270	9.278	21.09	0.0365	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,389.56270	1,245.378	21.09	0.9635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			11.95770	15.905	20.17	0.0604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			840.61720	704.477	18.70	0.8655	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			25.63360	34.679	18.87	0.1229	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			877.93360	740.779	18.87	0.8771	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			10.09960	13.376	20.46	0.0514	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,242.39960	1,099.476	20.46	0.9486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			16.83080	22.572	19.58	0.0834	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			712.44670	581.643	18.22	0.8153	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			39.15840	54.092	18.25	0.1807	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			721.45840	590.192	18.25	0.8193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			13.50240	18.014	19.96	0.0678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,125.80240	984.114	19.96	0.9322	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			28.31720	38.377	18.70	0.1345	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			0.00000	352.738	17.28	0.6625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			74.54170	103.060	17.44	0.3064	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			506.84170	389.160	17.44	0.6936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			18.57370	24.964	19.42	0.0914	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,000.87370	861.064	19.42	0.9086	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			40.14670	55.543	18.22	0.1847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			420.49590	311.044	17.09	0.6226	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	13.36	Call		93.45380	128.587	17.15	0.3638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		435.75380	324.687	17.15	0.6362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		30.51490	41.408	18.58	0.1438	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		812.81490	677.508	18.58	0.8562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call		0.00000	116.638	17.28	0.3375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		354.53840	253.006	16.79	0.5581	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		116.49660	159.312	16.86	0.4271	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		368.79660	265.412	16.86	0.5729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		65.59870	90.888	17.60	0.2772	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		547.89870	426.988	17.60	0.7228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		98.19590	134.944	17.09	0.3774	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		274.28070	185.169	16.43	0.4656	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		151.15670	204.781	16.50	0.5108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		293.45670	200.881	16.50	0.4892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		86.72130	119.532	17.25	0.3440	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		459.02130	345.632	17.25	0.6560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		122.23840	166.906	16.79	0.4419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		159.04110	96.432	15.97	0.3019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		216.36520	289.937	16.15	0.6370	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		198.66520	126.037	16.15	0.3630	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		108.31870	148.455	16.96	0.4054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		390.61870	284.555	16.96	0.5946	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		161.98070	219.069	16.43	0.5344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		95.08300	51.979	15.63	0.1921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		326.86230	425.244	15.72	0.7824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		109.16230	61.344	15.72	0.2176	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		131.30690	178.848	16.70	0.4644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		333.60690	234.948	16.70	0.5356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		256.74110	340.332	15.97	0.6981	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		32.18570	14.311	15.08	0.0689	0.00	0	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		430.39580	545.482	15.39	0.8693	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		62.69580	31.582	15.39	0.1307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		173.43170	234.210	16.36	0.5581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		255.73170	170.310	16.36	0.4419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		352.78300	455.879	15.63	0.8079	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		11.61670	8.352	17.53	0.0380	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		730.61780	873.135	17.04	0.9575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		12.91780	9.235	17.04	0.0425	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		267.62740	353.724	15.93	0.7128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		149.92740	89.824	15.93	0.2872	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		549.88570	678.211	15.08	0.9311	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		8.63560	6.290	19.00	0.0276	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		636.86580	775.310	16.06	0.9462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		19.16580	11.410	16.06	0.0538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		386.93260	495.680	15.52	0.8374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		79.23260	41.780	15.52	0.1626	0.00	0	17,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			779.31670	922.252	17.53	0.9620	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			103.58670	133.965	17.46	0.3245	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			565.18670	448.965	17.46	0.6755	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			1.67680	1.395	27.82	0.0044	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,203.27680	3,056.395	27.82	0.9956	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			75.95440	97.985	18.10	0.2441	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			732.95440	608.285	18.10	0.7559	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			50.58410	66.021	18.66	0.1652	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			996.48410	864.821	18.66	0.8348	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			124.97270	158.974	17.44	0.3339	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			616.47270	503.274	17.44	0.6661	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			54.32720	70.101	18.64	0.1647	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,059.22720	927.701	18.64	0.8353	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			72.70850	93.164	18.38	0.2049	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			953.10850	826.264	18.38	0.7951	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.49900	0.647	30.07	0.0017	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,910.89900	4,763.747	30.07	0.9983	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			276.36730	343.229	16.29	0.5543	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			342.36730	261.829	16.29	0.4457	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			121.30710	152.134	17.63	0.2949	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			760.60710	644.034	17.63	0.7051	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			37.57190	48.193	19.62	0.1058	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,508.07190	1,371.093	19.62	0.8942	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			294.07590	360.000	16.29	0.5344	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			395.67590	314.000	16.29	0.4656	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			63.17000	79.446	18.90	0.1593	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,264.77000	1,133.446	18.90	0.8407	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			203.67320	250.569	17.01	0.4047	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			600.87320	500.069	17.01	0.5953	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			5.83520	5.748	24.43	0.0132	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,433.03520	3,285.248	24.43	0.9868	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			161.83360	199.269	17.44	0.3303	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			770.13360	659.769	17.44	0.6697	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			186.30690	226.788	17.40	0.3428	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			800.90690	693.388	17.40	0.6572	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			316.89340	379.737	16.42	0.4942	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			518.49340	433.337	16.42	0.5058	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			12.71290	14.016	23.24	0.0250	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,678.41290	3,531.516	23.24	0.9750	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			302.61740	360.735	16.62	0.4530	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			628.31740	538.235	16.62	0.5470	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			713.41610	815.622	15.34	0.7258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			245.71610	199.322	15.34	0.2742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			683.39890	782.996	15.42	0.7094	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			265.69890	216.696	15.42	0.2906	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			508.57970	590.685	15.89	0.5977	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		57.15000	43.000	14.63	0.0843	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,107.25350	1,235.371	14.81	0.8767	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		89.55350	69.071	14.81	0.1233	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		160.43890	128.014	15.09	0.1985	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.84	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,782.30000	986,633.700	22.84	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		10.43500	12.925	22.84	0.0216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,172.73500	4,026.625	22.84	0.9784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,274.85000	1,409.300	14.63	0.9157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,182.60540	4,036.467	22.84	0.9786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		4.72000	5.925	22.84	0.0107	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,787.02000	4,639.625	22.84	0.9893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		15.52540	17.795	22.32	0.0292	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,797.82540	3,651.495	22.32	0.9708	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		878.13890	994.314	15.09	0.8015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,827.47780	3,681.062	22.37	0.9714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		10.56610	13.085	22.84	0.0218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,162.86610	4,016.785	22.84	0.9782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		24.94090	29.649	21.43	0.0473	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,207.24090	3,063.349	21.43	0.9527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		10.30540	12.767	22.84	0.0214	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,305.28440	3,160.873	21.58	0.9564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		18.10420	21.023	22.02	0.0342	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,600.40420	3,454.723	22.02	0.9658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		116.75790	140.142	18.91	0.1913	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,619.05790	1,493.842	18.91	0.8087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		15.17780	17.362	22.37	0.0286	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,871.27420	1,740.993	19.33	0.8481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		34.94290	42.350	20.84	0.0658	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,817.24290	2,676.050	20.84	0.9342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		144.67870	170.771	18.48	0.2273	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,426.97870	1,304.471	18.48	0.7727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		22.98440	27.173	21.58	0.0436	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,470.09570	1,346.982	18.58	0.7814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		120.21870	144.124	18.86	0.1960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,592.51870	1,467.824	18.86	0.8040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		170.29910	200.884	18.12	0.2612	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,272.59910	1,154.584	18.12	0.7388	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		88.97420	107.293	19.33	0.1519	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,281.05390	1,162.772	18.14	0.7408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		148.64330	175.440	18.42	0.2326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,400.94330	1,279.140	18.42	0.7674	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		190.03550	224.000	17.88	0.2863	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,172.33550	1,057.700	17.88	0.7137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		137.79570	163.282	18.58	0.2186	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,188.88460	1,073.664	17.92	0.7180	0.00	0	110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			181.53250	214.052	17.98	0.2756	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,213.83250	1,097.752	17.98	0.7244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			285.19110	334.662	17.01	0.3965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			827.49110	728.362	17.01	0.6035	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			168.75390	199.072	18.14	0.2592	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			857.12890	756.376	17.09	0.6147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			241.44750	283.932	17.37	0.3479	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			963.74750	857.632	17.37	0.6521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			321.61750	376.637	16.76	0.4344	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			733.91750	640.337	16.76	0.5656	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			186.58460	219.964	17.92	0.2820	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			783.76850	687.146	16.89	0.5863	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			287.84320	337.724	16.99	0.3993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			820.14320	721.424	16.99	0.6007	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			435.32300	506.999	16.13	0.5400	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			517.62300	440.699	16.13	0.4600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			274.82890	322.676	17.09	0.3853	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			579.68610	496.927	16.30	0.4932	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			362.55610	423.542	16.50	0.4745	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			644.85610	557.242	16.50	0.5255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			572.67770	661.676	15.70	0.6421	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			354.97770	295.376	15.70	0.3579	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			301.46850	353.446	16.89	0.4137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			420.87970	354.385	15.89	0.4023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			503.90170	585.479	15.90	0.5943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			426.20170	359.179	15.90	0.4057	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			809.09020	920.071	15.18	0.7725	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			191.39020	153.771	15.18	0.2275	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			397.38610	463.227	16.30	0.5068	231,613.45	500	500
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			389.23330	451.406	16.47	0.4831	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			652.03330	565.306	16.47	0.5169	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			16.26000	18.043	21.96	0.0290	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,909.06000	3,761.943	21.96	0.9710	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			518.08350	597.907	15.96	0.5857	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			458.68350	389.607	15.96	0.4143	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			167.90950	194.790	18.74	0.2243	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,684.20950	1,561.490	18.74	0.7757	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			17.71250	25.243	21.68	0.0357	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,165.31250	4,023.143	21.68	0.9643	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			737.76880	831.180	15.51	0.6757	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			355.36880	299.080	15.51	0.3243	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			474.86830	540.551	16.38	0.5074	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			672.46830	588.451	16.38	0.4926	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			300.24350	343.574	17.44	0.3576	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,097.84350	991.474	17.44	0.6424	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			369.31730	418.886	17.12	0.4011	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	13/11/2017	Foreign Exchange Option	13.98	Put			1,010.01730	909.486	17.12	0.5989	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			561.29830	629.988	16.26	0.5286	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			689.39830	607.588	16.26	0.4714	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			36.16950	44.469	22.55	0.0521	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,404.26950	4,262.069	22.55	0.9479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,744.19050	1,883.305	15.12	0.9088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			79.99050	67.805	15.12	0.0912	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,526.14120	1,661.809	14.93	0.8769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			111.94120	96.309	14.93	0.1231	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,358.16220	1,483.098	14.78	0.8444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			153.96220	127.598	14.78	0.1556	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			67.72740	76.738	22.07	0.0809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,953.52740	3,811.238	22.07	0.9191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			67.43190	76.409	22.09	0.0805	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,963.23190	3,820.909	22.09	0.9195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			38.52870	47.568	22.58	0.0527	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,684.32870	4,542.068	22.58	0.9473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			70.79270	80.149	21.90	0.0844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,856.59270	3,714.649	21.90	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			69.54440	78.759	21.97	0.0830	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,895.34440	3,753.259	21.97	0.9170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			68.02600	77.070	22.05	0.0812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,943.82600	3,801.570	22.05	0.9188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			84.35490	95.233	21.25	0.1000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,490.15490	3,349.733	21.25	0.9000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			73.05390	82.665	21.78	0.0871	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,788.85390	3,647.165	21.78	0.9129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			71.75020	81.214	21.85	0.0856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,827.55020	3,685.714	21.85	0.9144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			128.77150	146.221	19.95	0.1497	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,714.57150	2,580.721	19.95	0.8503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			112.65140	126.774	20.26	0.1316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,938.45140	2,801.274	20.26	0.8684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			96.19880	108.398	20.78	0.1134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,231.99880	3,092.898	20.78	0.8866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			223.90120	253.366	18.82	0.2418	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,919.70120	1,797.866	18.82	0.7582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			222.47940	251.771	18.83	0.2406	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,928.27940	1,806.271	18.83	0.7594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			175.02950	198.438	19.31	0.1960	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,260.82950	2,132.938	19.31	0.8040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			327.77530	367.310	17.86	0.3318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,413.57530	1,301.810	17.86	0.6682	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			321.88110	360.715	17.91	0.3268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,437.68110	1,325.215	17.91	0.6732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			240.21430	271.651	18.67	0.2565	0.00	0	3,580

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,826.01430	1,706.151	18.67	0.7435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			421.67760	472.836	17.17	0.4079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,097.47760	997.336	17.17	0.5921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			406.25240	455.369	17.27	0.3958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,142.05240	1,039.869	17.27	0.6042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			398.77080	446.887	17.32	0.3899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,164.57080	1,061.387	17.32	0.6101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			540.11890	604.237	16.55	0.4926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			825.91890	738.737	16.55	0.5074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			472.50300	529.479	16.89	0.4456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			968.30300	873.979	16.89	0.5544	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			446.24050	500.340	17.03	0.4264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,032.04050	934.840	17.03	0.5736	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			662.20510	739.236	16.07	0.5694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			628.00510	553.736	16.07	0.4306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			653.76190	729.985	16.10	0.5645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			639.56190	564.485	16.10	0.4355	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			613.50510	685.276	16.24	0.5400	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			699.30510	619.776	16.24	0.4600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			738.11000	822.155	15.83	0.6120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			533.91000	466.655	15.83	0.3880	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			728.78450	811.996	15.86	0.6069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			544.58450	476.496	15.86	0.3931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			675.05550	753.308	16.03	0.5769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			610.85550	537.808	16.03	0.4231	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			842.59680	935.521	15.53	0.6651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			428.39680	370.021	15.53	0.3349	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			781.40210	869.236	15.70	0.6347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			487.20210	423.736	15.70	0.3653	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			752.29550	837.602	15.78	0.6195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			518.09550	452.102	15.78	0.3805	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,217.42220	1,336.005	14.94	0.8062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			203.22220	170.505	14.94	0.1938	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,147.12750	1,262.140	15.02	0.7846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			232.92750	196.640	15.02	0.2154	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,046.74470	1,156.154	15.14	0.7506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			282.54470	240.654	15.14	0.2494	0.00	0	1,819
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			624.55060	696.914	16.26	0.5422	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			701.85060	622.814	16.26	0.4578	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			42.59170	52.265	22.60	0.0566	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,639.89170	4,498.165	22.60	0.9434	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			679.05590	755.719	16.09	0.5644	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			663.15590	588.019	16.09	0.4356	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			516.05500	572.507	17.15	0.4277	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,181.45500	1,084.707	17.15	0.5723	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			526.02800	583.331	17.11	0.4327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,167.22800	1,071.231	17.11	0.5673	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			378.47930	420.480	18.37	0.3134	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,882.87930	1,770.180	18.37	0.6866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			318.74050	355.060	18.79	0.2717	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,173.14050	2,054.760	18.79	0.7283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			140.33790	154.495	21.62	0.1263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			472.68460	418.372	15.43	0.3155	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			621.86520	555.826	15.81	0.3779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			890.74590	976.715	15.92	0.6056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			665.14590	596.415	15.92	0.3944	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			140.78190	154.987	21.61	0.1267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,025.18190	3,884.687	21.61	0.8733	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,078.28460	1,178.672	15.43	0.6845	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,034.73790	3,894.195	21.62	0.8737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			139.89380	154.006	21.64	0.1259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,044.29380	3,903.706	21.64	0.8741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			417.60010	461.365	18.08	0.3393	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,722.00010	1,611.065	18.08	0.6607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			927.46520	1,016.126	15.81	0.6221	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			466.23300	512.910	18.07	0.3509	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,784.03300	1,674.210	18.07	0.6491	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			324.43140	360.097	19.06	0.2597	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,452.23140	2,331.397	19.06	0.7403	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			641.24440	703.850	17.22	0.4448	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,325.84440	1,231.250	17.22	0.5552	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			678.57250	743.997	17.07	0.4625	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,254.87250	1,162.897	17.07	0.5375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			330.93200	364.521	19.56	0.2425	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,915.43200	2,789.821	19.56	0.7575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			223.78300	244.092	21.38	0.1655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,118.28300	3,979.392	21.38	0.8345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			223.20250	243.460	21.39	0.1651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,127.70250	3,988.760	21.39	0.8349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,277.66280	1,385.684	15.56	0.6914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			532.16280	480.984	15.56	0.3086	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			995.72450	1,081.424	16.23	0.5872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			840.22450	766.724	16.23	0.4128	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			222.62460	242.827	21.41	0.1646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,137.12460	3,998.127	21.41	0.8354	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,818.74840	2,976.147	12.69	0.9708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.24840	21.447	12.69	0.0292	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			783.30240	850.931	17.54	0.4603	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,487.20240	1,392.431	17.54	0.5397	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			793.12650	858.632	17.81	0.4467	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,651.72650	1,552.732	17.81	0.5533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			790.37070	855.673	17.82	0.4455	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,658.97070	1,559.773	17.82	0.5545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			787.62610	852.726	17.83	0.4442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,666.22610	1,566.826	17.83	0.5558	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			910.30870	981.649	17.84	0.4695	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,656.20870	1,559.750	17.84	0.5305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			913.99620	983.807	18.05	0.4577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,803.09620	1,703.407	18.05	0.5423	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			911.18600	980.821	18.06	0.4566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,810.28600	1,710.421	18.06	0.5434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			908.39290	977.838	18.07	0.4555	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,817.49290	1,717.438	18.07	0.5445	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,028.93450	1,104.280	18.06	0.4769	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,816.73450	1,718.980	18.06	0.5231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,033.72190	1,107.741	18.22	0.4667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,960.52190	1,859.441	18.22	0.5333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,030.89110	1,104.731	18.23	0.4657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,967.69110	1,866.431	18.23	0.5343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,028.06980	1,101.731	18.24	0.4647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,974.86980	1,873.430	18.24	0.5353	0.00	0	0
<b>Total \$ / R Option</b>												<b>231,613.45</b>	<b>500</b>	<b>1,867,825</b>
<b>Total \$ / R</b>												<b>674,977,537.25</b>	<b>51,675</b>	<b>2,967,399</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.16390		13.01770			0.0000	13,163.90	1	600
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.36630		13.21770			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.56550		13.41420			0.0000	0.00	0	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.76030		13.60560			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.95470		13.79550			0.0000	0.00	0	147
<b>Total \$ / R MAXI Future</b>												<b>13,163.90</b>	<b>1</b>	<b>819</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			76.09110	62.006	32.22	0.0022	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			335,306.09110	320,672.006	32.22	0.9978	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			75.98280	61.855	32.29	0.0022	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			336,305.98280	321,671.855	32.29	0.9978	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			75.87670	61.704	32.37	0.0022	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			337,305.87670	322,671.704	32.37	0.9978	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,774.01000	9,394.059	19.54	0.1352	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			200,004.01000	186,764.059	19.54	0.8648	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,699.56620	9,305.555	19.56	0.1340	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			200,929.56620	187,675.555	19.56	0.8660	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			7,626.00820	9,217.759	19.57	0.1329	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			201,856.00820	188,587.759	19.57	0.8671	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			52,652.25450	58,923.510	16.62	0.4834	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			85,232.25450	76,373.510	16.62	0.5166	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			52,317.85540	58,554.206	16.63	0.4811	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			85,897.85540	77,004.206	16.63	0.5189	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Call			51,985.59900	58,187.180	16.65	0.4789	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put			86,565.59900	77,637.180	16.65	0.5211	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			75,370.78870	82,909.910	16.39	0.5392	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			85,810.78870	77,879.910	16.39	0.4608	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Call			74,989.92450	82,498.298	16.40	0.5372	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			86,429.92450	78,468.298	16.40	0.4628	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			74,610.53150	82,089.213	16.41	0.5353	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			87,050.53150	79,059.213	16.41	0.4647	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			88,502.54040	96,368.067	16.61	0.5398	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			100,952.54040	92,898.067	16.61	0.4602	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			88,128.33730	95,973.778	16.63	0.5381	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			101,578.33730	93,503.778	16.63	0.4619	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			87,756.36880	95,580.656	16.64	0.5365	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			102,206.36880	94,110.656	16.64	0.4635	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>13,163.90</b>	<b>1</b>	<b>819</b>
£ / R	On 31/05/2017	Foreign Exchange Future				16.87780		16.65690		0.0000		0.00	0	69
£ / R	On 19/06/2017	Foreign Exchange Future				16.93870		16.72040		0.0000		21,258,068.50	1,255	52,025
£ / R	On 18/09/2017	Foreign Exchange Future				17.24870		17.02490		0.0000		0.00	0	3,673
£ / R	On 18/12/2017	Foreign Exchange Future				17.55690		17.32740		0.0000		0.00	0	4,136
£ / R	On 19/03/2018	Foreign Exchange Future				17.86290		17.62650		0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Future				18.16890		17.93000		0.0000		0.00	0	3,032
<b>Total £ / R Future</b>												<b>21,258,068.50</b>	<b>1,255</b>	<b>62,935</b>
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Call			4.39740	1.436	29.45	0.0156	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Put			797.49740	573.636	29.45	0.9844	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			386.52500	530.804	16.22	0.7611	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			166.12500	92.104	16.22	0.2389	0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			53.62520	83.723	17.36	0.2171	0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			833.22520	645.023	17.36	0.7829	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			5.14160	6.822	23.61	0.0202	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			2,284.74160	2,068.122	23.61	0.9798	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			0.00180	0.003	34.57	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,299.60180	7,081.303	34.57	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			0.00180	0.003	34.57	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,309.60180	7,091.303	34.57	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			0.00170	0.003	34.57	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,319.60170	7,101.303	34.57	1.0000	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			285.08180	350.934	16.93	0.3431	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,250.18180	1,092.234	16.93	0.6569	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			282.86010	348.237	16.94	0.3411	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,257.96010	1,099.537	16.94	0.6589	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			280.65180	345.559	16.96	0.3390	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,265.75180	1,106.859	16.96	0.6610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			8.00580	12.542	21.15	0.0136	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,840.60580	7,615.642	21.15	0.9864	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			8.12940	12.724	21.15	0.0138	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,820.72940	7,595.824	21.15	0.9862	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			8.06740	12.633	21.15	0.0137	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,830.66740	7,605.733	21.15	0.9863	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,169.33080	1,312.157	15.17	0.6338	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			752.83080	659.257	15.17	0.3662	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,164.31690	1,306.741	15.18	0.6321	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			757.81690	663.841	15.18	0.3679	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,159.32700	1,301.344	15.19	0.6305	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			762.82700	668.444	15.19	0.3695	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,150.67390	1,278.828	15.39	0.5702	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,110.67390	999.928	15.39	0.4298	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,146.43070	1,274.227	15.39	0.5688	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,116.43070	1,005.327	15.39	0.4312	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,142.19450	1,269.634	15.40	0.5674	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,122.19450	1,010.734	15.40	0.4326	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>21,258,068.50</b>	<b>1,255</b>	<b>64,335</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11866		0.11703			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12101		0.11933			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12339		0.12165			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12577		0.12401			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>122</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	29.56	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,297.00000	5,134.000	29.56	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.05910	0.084	29.56	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,297.05910	3,134.084	29.56	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00120	0.002	29.56	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,297.00120	4,134.002	29.56	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			26.54270	35.008	23.45	0.0553	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,093.14270	2,933.608	23.45	0.9447	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			7.12620	9.843	23.45	0.0181	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,073.72620	3,908.443	23.45	0.9819	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.71220	2.475	23.45	0.0052	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,068.31220	4,901.075	23.45	0.9948	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,335.89540	1,486.409	17.07	0.8335	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			170.39540	147.109	17.07	0.1665	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			743.53730	850.857	18.50	0.6070	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			578.03730	511.557	18.50	0.3930	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			397.56880	467.543	20.03	0.3914	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,232.06880	1,128.243	20.03	0.6086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,608.18090	1,762.040	16.95	0.8311	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			206.98090	184.840	16.95	0.1689	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,014.55870	1,132.185	18.49	0.6430	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			613.35870	554.985	18.49	0.3570	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			626.15740	714.129	19.93	0.4618	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,224.95740	1,136.929	19.93	0.5382	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>122</b>
€ / R	On	31/05/2017	Foreign Exchange Future			14.67060		14.49640			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.72850		14.55720			0.0000	7,393,707.00	502	68,944
€ / R	On	18/09/2017	Foreign Exchange Future			15.02930		14.85300			0.0000	315,615.30	21	7,114
€ / R	On	18/12/2017	Foreign Exchange Future			15.32990		15.14840			0.0000	0.00	0	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.63050		15.44300			0.0000	0.00	0	4,010
<b>Total € / R Future</b>												<b>7,709,322.30</b>	<b>523</b>	<b>84,825</b>
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			54.19650	129.180	18.94	0.7788	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			117.79650	18.580	18.94	0.2212	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			503.92820	642.510	14.50	0.9000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			56.72820	24.010	14.50	0.1000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			5.10970	5.529	20.61	0.0214	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,642.95430	4,471.615	33.35	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,707.90970	1,537.029	20.61	0.9786	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.16180	0.117	33.27	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,622.96180	4,451.617	33.27	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.15800	0.116	33.31	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,632.95800	4,461.616	33.31	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.15430	0.115	33.35	0.0004	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,630.43900	4,457.398	23.05	0.9758	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			13.29350	16.645	23.08	0.0241	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,640.29350	4,467.345	23.08	0.9759	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			13.58610	16.750	23.02	0.0243	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,620.58610	4,447.450	23.02	0.9757	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			13.43900	16.698	23.05	0.0242	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,353.27820	1,504.170	14.43	0.8157	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			204.87820	174.270	14.43	0.1843	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			323.45150	373.827	16.88	0.3193	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,565.05150	1,433.927	16.88	0.6807	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			120.59580	141.228	18.88	0.1373	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,022.19580	2,861.328	18.88	0.8627	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			119.91180	140.426	18.90	0.1366	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,031.51180	2,870.526	18.90	0.8634	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			119.23220	139.629	18.91	0.1359	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,040.83220	2,879.729	18.91	0.8641	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			14.61030	19.627	21.55	0.0226	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,276.21030	6,099.727	21.55	0.9774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			548.48380	484.198	14.84	0.3294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,029.28730	1,145.485	15.02	0.6363	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			636.28730	564.985	15.02	0.3637	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,132.15730	1,256.161	14.82	0.6744	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			539.15730	475.662	14.82	0.3256	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,126.80710	1,250.414	14.83	0.6725	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			543.80710	479.914	14.83	0.3275	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,121.48380	1,244.698	14.84	0.6706	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,648</b>
<b>Total € / R</b>												<b>7,709,322.30</b>	<b>523</b>	<b>126,473</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.81190		9.68570			0.0000	2,511,846.40	256	23,154
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.95030		9.82200			0.0000	0.00	0	2,227
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.08770		9.95670			0.0000	0.00	0	1,153
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.22250		10.08930			0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.35780		10.22200			0.0000	0.00	0	1,499
<b>Total AU\$ / R Future</b>												<b>2,511,846.40</b>	<b>256</b>	<b>28,033</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,364.46910	2,238.324	28.67	0.9988	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.16580	0.220	28.74	0.0012	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,374.46580	2,248.320	28.74	0.9988	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.16260	0.216	28.80	0.0012	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,384.46260	2,258.316	28.80	0.9988	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.16910	0.224	28.67	0.0012	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			10.56010	10.211	18.50	0.0273	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,358.56010	2,229.911	18.50	0.9727	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			10.55070	10.196	18.56	0.0271	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,368.55070	2,239.896	18.56	0.9729	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			10.54180	10.182	18.62	0.0270	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,378.54180	2,249.882	18.62	0.9730	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			42.03200	51.978	15.99	0.0967	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,945.33200	1,824.278	15.99	0.9033	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			41.54550	51.387	16.01	0.0957	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,954.84550	1,833.687	16.01	0.9043	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			41.06500	50.803	16.02	0.0947	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,964.36500	1,843.103	16.02	0.9053	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			502.18530	579.110	12.56	0.6028	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			402.88530	346.610	12.56	0.3972	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			497.36020	573.783	12.57	0.5994	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			408.06020	351.283	12.57	0.4006	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			492.57130	568.491	12.57	0.5959	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			413.27130	355.991	12.57	0.4041	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			706.76390	630.103	12.91	0.5175	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			425.58780	485.479	12.88	0.4881	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			693.58780	617.679	12.88	0.5119	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			422.16260	481.679	12.89	0.4853	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			700.16260	623.879	12.89	0.5147	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			418.76390	477.903	12.91	0.4825	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>2,511,846.40</b>	<b>256</b>	<b>28,033</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.77770		9.68860			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.94410		9.85350			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.10880		10.01640			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.27160		10.17590			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.39760	0.455	27.37	0.0025	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,041.79760	1,952.755	27.37	0.9975	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.38750	0.447	27.45	0.0024	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,051.78750	1,962.747	27.45	0.9976	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.37780	0.440	27.52	0.0024	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,061.77780	1,972.740	27.52	0.9976	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			29.88490	36.758	16.53	0.0906	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,456.38490	1,372.658	16.53	0.9094	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			29.34550	36.101	16.54	0.0892	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,465.84550	1,382.001	16.54	0.9108	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			28.81630	35.456	16.56	0.0878	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,475.31630	1,391.356	16.56	0.9122	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			237.91900	267.459	14.60	0.3739	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			751.51900	688.659	14.60	0.6261	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			235.41950	264.629	14.62	0.3708	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			759.01950	695.829	14.62	0.6292	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			232.94390	261.827	14.63	0.3677	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			766.54390	703.027	14.63	0.6323	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			550.61310	605.755	13.57	0.5917	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			434.71310	394.155	13.57	0.4083	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			545.89630	600.697	13.58	0.5885	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			439.99630	399.097	13.58	0.4115	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			541.21670	595.672	13.59	0.5853	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			445.31670	404.072	13.59	0.4147	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.51210		13.34480			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.80290		13.63100			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			14.09740		13.91850			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.39150		14.20470			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
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,856</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1.63020	1.822	27.38	0.0066	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,526.83020	2,359.722	27.38	0.9934	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1.60850	1.796	27.42	0.0065	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,536.80850	2,369.695	27.42	0.9935	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1.58720	1.769	27.47	0.0064	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,546.78720	2,379.670	27.47	0.9936	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			82.00600	110.849	18.54	0.1569	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,831.00600	1,687.949	18.54	0.8431	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			81.07710	109.570	18.54	0.1555	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,840.07710	1,696.670	18.54	0.8445	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			80.15960	108.303	18.54	0.1540	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,849.15960	1,705.403	18.54	0.8460	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			614.34430	704.447	15.95	0.5421	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			715.84430	627.047	15.95	0.4579	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			610.42780	699.968	15.96	0.5397	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			721.92780	632.568	15.96	0.4603	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			606.53910	695.519	15.97	0.5373	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			728.03910	638.119	15.97	0.4627	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			838.38780	941.331	15.89	0.5773	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			773.68780	689.831	15.89	0.4227	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			834.17710	936.672	15.90	0.5754	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			779.47710	695.172	15.90	0.4246	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			829.98160	932.038	15.91	0.5734	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			785.28160	700.538	15.91	0.4266	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,856</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92310		1.90040			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93850		1.91600			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95560		1.93230			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.97080		1.94770			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,498.03340	3,271.492	26.68	0.9935	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1.84500	2.253	27.03	0.0059	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,597.84500	3,371.253	27.03	0.9941	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.24680	2.764	26.32	0.0073	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,398.24680	3,171.764	26.32	0.9927	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.03340	2.492	26.68	0.0065	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			116.43320	152.076	17.35	0.1621	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,356.43320	2,167.076	17.35	0.8379	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			106.39700	141.292	17.45	0.1520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,446.39700	2,256.292	17.45	0.8480	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			97.15550	129.706	17.49	0.1416	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,537.15550	2,344.706	17.49	0.8584	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,026.93110	904.763	15.20	0.4854	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			831.58450	952.147	15.09	0.5507	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			908.58450	796.147	15.09	0.4493	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			788.97190	904.435	15.13	0.5326	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			965.97190	848.435	15.13	0.4674	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			749.93110	860.763	15.20	0.5146	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,080.32480	1,209.292	15.01	0.5731	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,003.32480	901.292	15.01	0.4269	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,175.07300	1,312.855	14.96	0.6033	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			898.07300	804.855	14.96	0.3967	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,126.91050	1,260.288	14.98	0.5882	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			949.91050	852.288	14.98	0.4118	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98630		1.96360			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			2.02720		2.00400			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.06880		2.04510			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			20.77780	25.296	23.36	0.0559	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,084.77780	1,862.296	23.36	0.9441	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			18.49640	23.007	23.85	0.0506	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,182.49640	1,960.007	23.85	0.9494	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			23.39130	27.910	22.87	0.0619	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,987.39130	1,764.910	22.87	0.9381	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			923.35730	1,075.871	14.05	0.7054	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			383.35730	303.870	14.05	0.2946	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			865.24330	1,012.445	14.13	0.6814	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			425.24330	340.445	14.13	0.3186	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			809.76450	951.638	14.21	0.6571	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			469.76450	379.638	14.21	0.3429	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			651.91780	560.249	14.27	0.3550	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,051.69110	1,191.702	14.32	0.6270	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			700.69110	603.702	14.32	0.3730	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,002.39090	1,137.066	14.37	0.6090	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			751.39090	649.066	14.37	0.3910	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,102.91780	1,248.249	14.27	0.6450	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.68980		1.67090			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71950		1.70010			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74810		1.72850			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.77530		1.75540			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			2.14740	2.674	25.98	0.0080	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,893.14740	2,704.674	25.98	0.9920	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1.96640	2.373	26.39	0.0071	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,992.96640	2,804.373	26.39	0.9929	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1.80730	2.114	26.79	0.0063	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,092.80730	2,904.114	26.79	0.9937	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			109.06220	131.889	19.64	0.1446	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,508.06220	2,336.889	19.64	0.8554	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			101.67050	123.262	19.79	0.1360	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,600.67050	2,428.262	19.79	0.8640	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			94.82210	115.255	19.93	0.1280	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,693.82210	2,520.255	19.93	0.8720	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			710.64730	794.722	16.39	0.5021	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,025.64730	913.722	16.39	0.4979	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			677.01440	757.232	16.53	0.4841	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,092.01440	976.232	16.53	0.5159	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			645.04720	721.528	16.66	0.4666	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,160.04720	1,040.528	16.66	0.5334	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			982.35640	883.062	15.96	0.4318	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,121.67300	1,227.207	15.72	0.6002	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			867.67300	774.207	15.72	0.3998	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,078.17590	1,180.766	15.84	0.5841	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			924.17590	827.766	15.84	0.4159	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,036.35640	1,136.062	15.96	0.5682	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.12700		0.12560			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12690		0.12540			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12670		0.12520			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12630		0.12480			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12520		0.12370			0.0000	0.00	0	1,145
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,527</b>
NOK/R	On	19/06/2017	Foreign Exchange Future			1.56060		1.54940			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.58710		1.57570			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.61340		1.60180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	19/03/2018	Foreign Exchange Future			1.63940		1.62750			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.32760		9.20930			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.45370		9.33340			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.57730		9.45540			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.69680		9.57270			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.62490	0.749	25.67	0.0044	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,731.32490	1,613.149	25.67	0.9956	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.61310	0.734	25.75	0.0043	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,741.31310	1,623.134	25.75	0.9957	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.60160	0.720	25.83	0.0042	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,751.30160	1,633.120	25.83	0.9958	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,272.46450	1,163.481	16.39	0.8828	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			35.20080	46.326	16.41	0.1153	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,281.80080	1,172.626	16.41	0.8847	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			34.54980	45.488	16.42	0.1135	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,291.14980	1,181.788	16.42	0.8865	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			35.86450	47.181	16.39	0.1172	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			788.34540	637.422	17.62	0.5499	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			421.37870	393.652	17.30	0.4545	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			765.97870	616.352	17.30	0.5455	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			422.55230	394.175	17.46	0.4523	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			777.15230	626.875	17.46	0.5477	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			423.74540	394.722	17.62	0.4501	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			605.22660	774.758	18.68	0.5964	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			472.52660	517.958	18.68	0.4036	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			593.75060	763.175	18.50	0.5942	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			471.05060	516.375	18.50	0.4058	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			582.29280	751.596	18.31	0.5920	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			469.59280	514.796	18.31	0.4080	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27600		1.26890			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29030		1.28400			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30220		1.29830			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.31440		1.31100			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,311.00000	1,240.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,111.00000	1,040.000		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			1,211.00000	1,140.000		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			760.00000	697.000		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			860.00000	797.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			960.00000	897.000		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			217.00000	178.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	22.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			17.00000	0.000		0.0000	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			117.00000	78.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			110.00000	144.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			10.00000	44.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			90.00000	56.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.28680		1.28440			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29050		1.28800			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29420		1.29170			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.29810		1.29550			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>8,108</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>8,108</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11890		1.11830			0.0000	0.00	0	252
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12440		1.12370			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13010		1.12930			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13590		1.13510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>252</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>252</b>
RAIN	On	19/06/2017	Foreign Exchange Future			22,622.64000		22,353.47000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,988.12000		22,714.28000			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
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Future			9.50620		9.39780			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.66290		9.55290			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			3.30670	3.948	21.19	0.0228	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,115.50670	1,007.748	21.19	0.9772	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			3.21950	3.837	21.26	0.0222	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,125.41950	1,017.637	21.26	0.9778	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			3.13510	3.729	21.34	0.0215	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,135.33510	1,027.529	21.34	0.9785	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			340.63660	284.377	14.17	0.4670	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			259.58870	312.476	14.17	0.5277	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			346.68870	289.576	14.17	0.4723	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			255.69190	307.726	14.18	0.5224	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			352.79190	294.826	14.18	0.4776	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			263.53660	317.277	14.17	0.5330	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Future			3.68780		3.61690			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.65290		3.58010			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.58190		3.51180			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.34930	0.353	23.94	0.0054	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			643.44930	572.553	23.94	0.9946	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.33200	0.328	24.09	0.0051	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			653.43200	582.528	24.09	0.9949	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.31580	0.306	24.25	0.0047	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			663.41580	592.506	24.25	0.9953	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			135.03100	182.114	14.81	0.6647	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			94.93100	69.214	14.81	0.3353	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			129.47110	175.567	14.77	0.6523	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			99.37110	72.667	14.77	0.3477	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			124.04910	169.144	14.73	0.6397	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			103.94910	76.244	14.73	0.3603	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			182.21660	224.309	14.70	0.5870	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			180.41660	152.409	14.70	0.4130	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			177.41730	218.825	14.68	0.5786	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			185.61730	156.925	14.68	0.4214	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			172.70500	213.427	14.67	0.5702	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			190.90500	161.527	14.67	0.4298	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.41670		1.39940			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38950		1.37180			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36350		1.34630			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.33920		1.32300			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>706,238,324.90</b>	<b>53,210</b>	<b>1,297,048</b>
<b>Total Options</b>												<b>231,613.45</b>	<b>500</b>	<b>1,910,873</b>
<b>Grand Total:</b>												<b>706,469,938.35</b>	<b>53,710</b>	<b>3,207,921</b>