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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/05/2017 Foreign Exchange Future			13.16800		13.12260			0.0000	31,892,896.00	2,422	0
\$ / R On 05/06/2017 Foreign Exchange Future			13.18540		13.13040			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			13.18790		13.13300			0.0000	1,239,662,600.00	94,000	16,000
\$ / R On 07/06/2017 Foreign Exchange Future			13.19050		13.13550			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.19550		13.14050			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.20250		13.14750			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.21890		13.16390			0.0000	446,759,163.30	33,797	877,032
\$ / R On 28/06/2017 Foreign Exchange Future			13.24000		13.18500			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.24460		13.18970			0.0000	29,376,522.80	2,218	3,560
\$ / R On 05/07/2017 Foreign Exchange Future			13.25610		13.20120			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.26060		13.20570			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.26730		13.21240			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.27180		13.21690			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.27630		13.22140			0.0000	0.00	0	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			13.28300		13.22810			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.29200		13.23710			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.30100		13.24600			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.30540		13.25050			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.31440		13.25950			0.0000	0.00	0	3,274
\$ / R On 11/08/2017 Foreign Exchange Future			13.33870		13.28340			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			13.35190		13.29640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Future			13.37830		13.32250			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.42220		13.36630			0.0000	30,374,438.60	2,263	67,500
\$ / R	On	27/09/2017	Foreign Exchange Future			13.44200		13.38610			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.44420		13.38830			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.49900		13.44330			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.50780		13.45210			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.54510		13.48940			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.57800		13.52240			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.62110		13.56550			0.0000	74,166,889.50	5,445	89,122
\$ / R	On	22/12/2017	Foreign Exchange Future			13.62960		13.57410			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.65310		13.59770			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.74300		13.68780			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.74720		13.69210			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.81550		13.76030			0.0000	0.00	0	9,077
\$ / R	On	25/04/2018	Foreign Exchange Future			13.89440		13.83870			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.92850		13.87260			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.93710		13.88110			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.01080		13.95470			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.13500		14.07850			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.21260		14.15590			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.33900		14.28190			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.40780		14.35040			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.54300		14.48530			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.61620		14.55830			0.0000	0.00	0	1,500
Total \$ / R Future												1,852,232,510.20	140,145	1,079,400
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			199.83210	238.000	19.84	1.0000	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			7.23210	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			9.26620	8.772	23.33	0.0576	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			648.86620	593.372	23.33	0.9424	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			137.18160	156.496	17.68	0.6272	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			106.78160	71.096	17.68	0.3728	0.00	0	30,000
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			149.08230	168.085	17.70	0.6202	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			116.08230	80.185	17.70	0.3798	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			1.36490	1.089	27.46	0.0068	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,365.86490	1,310.589	27.46	0.9932	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			414.15240	458.418	19.65	0.8965	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			28.65240	17.918	19.65	0.1035	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			235.80200	264.349	17.83	0.7079	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			95.30200	68.849	17.83	0.2921	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Call			232.66050	259.903	16.76	0.6729	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			115.16050	87.403	16.76	0.3271	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			144.22230	158.353	16.45	0.5085	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			196.72230	155.853	16.45	0.4915	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			319.36880	355.025	16.99	0.7787	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			71.86880	52.525	16.99	0.2213	0.00	0	200

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	Call			251.35940	280.621	16.81	0.6993	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			103.85940	78.121	16.81	0.3007	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			455.87930	497.521	15.54	0.8448	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			8.35170	6.903	18.19	0.0318	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			873.13530	926.522	17.69	0.9645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			9.23530	7.622	17.69	0.0355	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			353.72410	388.475	15.77	0.7570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			89.82410	69.575	15.77	0.2430	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			678.21120	730.625	15.70	0.9428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			6.28970	5.220	19.68	0.0232	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			775.31030	828.285	16.69	0.9552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			11.41030	9.385	16.69	0.0448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			495.67960	539.467	15.46	0.8709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			41.77960	30.567	15.46	0.1291	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			922.25170	975.803	18.19	0.9682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,387.16360	1,441.374	22.19	0.9893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.26360	2.474	22.19	0.0107	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,169.17740	1,223.289	20.67	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			5.27740	4.389	20.67	0.0190	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,070.18970	1,124.120	19.68	0.9768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,986.14370	4,931.138	37.82	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.01190	0.010	37.82	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,486.11190	5,431.110	37.82	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,566.67860	3,511.603	34.78	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.21800	0.200	37.82	0.0007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,336.31800	4,281.300	37.82	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00060	0.001	37.82	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,546.10060	6,491.101	37.82	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.04370	0.038	37.82	0.0001	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,936.77130	2,881.725	30.22	0.9976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.64980	0.598	30.94	0.0022	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,036.74980	2,981.698	30.94	0.9978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00470	0.004	37.82	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,836.10470	5,781.104	37.82	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.57860	0.503	34.78	0.0017	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,686.84150	2,631.813	28.41	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.73810	0.708	28.48	0.0028	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,696.83810	2,641.808	28.48	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.05630	0.050	37.82	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,886.15630	4,831.150	37.82	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.67130	0.625	30.22	0.0024	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,357.23710	2,302.265	26.75	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1.11990	1.147	26.80	0.0046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,367.21990	2,312.247	26.80	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.63840	0.583	31.38	0.0021	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,096.73840	3,041.683	31.38	0.9979	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	15.85	Call			0.74150	0.713	28.41	0.0028	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,237.47090	2,182.515	26.15	0.9943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1.17240	1.203	26.65	0.0048	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,337.27240	2,282.303	26.65	0.9952	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			0.69630	0.656	29.50	0.0025	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,836.79630	2,781.756	29.50	0.9975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1.13710	1.165	26.75	0.0047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,838.82200	1,783.979	24.14	0.9883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			2.27200	2.388	24.64	0.0097	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,938.37200	1,883.488	24.64	0.9903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.77990	0.787	28.06	0.0031	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,616.87990	2,561.887	28.06	0.9969	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			1.37090	1.414	26.15	0.0057	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,343.48230	1,289.155	21.62	0.9679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			4.39540	4.722	22.88	0.0191	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,590.49540	1,535.822	22.88	0.9809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1.15460	1.183	26.70	0.0048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,347.25460	2,292.284	26.70	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			2.72200	2.879	24.14	0.0117	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,109.15080	1,055.145	20.45	0.9453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			10.99450	11.906	20.79	0.0467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,177.09450	1,123.006	20.79	0.9533	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			2.08060	2.180	24.89	0.0088	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,988.18060	1,933.280	24.89	0.9912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			7.38230	8.055	21.62	0.0321	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,032.00510	978.111	20.06	0.9345	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			14.05250	15.086	20.31	0.0585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,080.15250	1,026.186	20.31	0.9415	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			3.34460	3.562	23.58	0.0144	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,729.44460	1,674.662	23.58	0.9856	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			13.05080	14.045	20.45	0.0547	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			898.67180	845.046	19.38	0.9100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			18.93740	20.164	19.72	0.0767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			965.03740	911.264	19.72	0.9233	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			9.27800	10.118	21.14	0.0400	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,245.37800	1,191.218	21.14	0.9600	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			15.90510	17.012	20.06	0.0655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			704.47730	651.771	18.38	0.8546	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			34.67880	36.590	18.55	0.1324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			740.77880	687.690	18.55	0.8676	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			13.37620	14.383	20.40	0.0559	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,099.47620	1,045.483	20.40	0.9441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			22.57180	23.946	19.38	0.0900	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			581.64300	530.802	17.91	0.7986	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			54.09220	58.106	17.95	0.1969	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			590.19220	539.206	17.95	0.8031	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			18.01410	19.204	19.82	0.0733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			984.11410	930.304	19.82	0.9267	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			38.37730	40.671	18.38	0.1454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			352.73790	308.272	16.93	0.6304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			103.05980	112.153	17.10	0.3355	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			389.15980	343.253	17.10	0.6645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			24.96380	26.438	19.18	0.0986	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			861.06380	807.538	19.18	0.9014	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			55.54300	59.702	17.91	0.2014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			311.04430	268.518	16.73	0.5870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			128.58730	140.389	16.80	0.3983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			324.68730	281.489	16.80	0.6017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			41.40760	44.192	18.28	0.1561	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			677.50760	625.292	18.28	0.8439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			116.63790	127.172	16.93	0.3696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			253.00610	213.827	16.43	0.5175	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			159.31220	174.343	16.50	0.4666	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			265.41220	225.443	16.50	0.5334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			90.88840	98.694	17.27	0.3035	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			426.98840	379.794	17.27	0.6965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			134.94430	147.418	16.73	0.4130	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			185.16910	152.387	16.15	0.4201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			204.78080	225.275	16.19	0.5554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			200.88080	166.375	16.19	0.4446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			119.53230	130.374	16.90	0.3767	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			345.63230	301.473	16.90	0.6233	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			166.90610	182.727	16.43	0.4825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			96.43170	75.120	15.80	0.2571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			289.93700	319.267	15.93	0.6835	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			126.03700	100.367	15.93	0.3165	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			148.45470	162.351	16.60	0.4433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			284.55470	243.451	16.60	0.5567	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			219.06910	241.287	16.15	0.5799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			51.97930	38.621	15.54	0.1552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			425.24450	465.038	15.61	0.8218	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			61.34450	46.138	15.61	0.1782	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			178.84760	195.899	16.33	0.5065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			234.94760	196.999	16.33	0.4935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			340.33170	374.020	15.80	0.7429	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			14.31120	11.725	15.70	0.0572	0.00	0	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			545.48200	591.577	15.36	0.8984	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			31.58200	22.677	15.36	0.1016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			234.21020	258.046	16.10	0.6043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			170.31020	139.146	16.10	0.3957	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			133.96530	146.215	17.29	0.3512	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			448.96530	406.215	17.29	0.6488	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		1.39530	1.327	27.65	0.0043	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,056.39530	3,001.327	27.65	0.9957	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		97.98520	106.548	17.96	0.2641	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		608.28520	561.948	17.96	0.7359	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		66.02080	71.305	18.53	0.1780	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		864.82080	815.205	18.53	0.8220	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		158.97360	171.437	17.25	0.3574	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		503.27360	460.837	17.25	0.6426	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		70.10050	75.040	18.48	0.1763	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		927.70050	877.740	18.48	0.8237	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		93.16360	99.703	18.20	0.2188	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		826.26360	777.903	18.20	0.7812	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.64650	0.770	30.51	0.0020	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,763.74650	4,708.970	30.51	0.9980	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		343.22890	369.138	16.18	0.5839	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		261.82890	232.838	16.18	0.4161	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		152.13420	162.303	17.42	0.3133	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		644.03420	599.303	17.42	0.6867	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		48.19290	50.606	19.43	0.1116	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,371.09290	1,318.606	19.43	0.8884	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		359.99970	383.570	16.11	0.5609	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		313.99970	282.570	16.11	0.4391	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		79.44650	83.665	18.69	0.1681	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,133.44650	1,082.665	18.69	0.8319	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		250.56880	265.753	16.78	0.4263	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		500.06880	460.353	16.78	0.5737	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		5.74800	5.669	24.20	0.0132	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,285.24800	3,230.269	24.20	0.9868	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		199.26910	210.691	17.22	0.3479	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		659.76910	616.291	17.22	0.6521	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		226.78790	239.981	17.24	0.3600	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		693.38790	651.281	17.24	0.6400	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		379.73690	401.470	16.27	0.5158	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		433.33690	399.570	16.27	0.4842	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		14.01600	13.717	22.94	0.0248	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,531.51600	3,475.417	22.94	0.9752	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		360.73500	380.867	16.50	0.4723	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		538.23500	502.567	16.50	0.5277	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		815.62200	852.443	15.24	0.7441	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		199.32200	180.243	15.24	0.2559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		782.99560	818.856	15.31	0.7280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		216.69560	196.656	15.31	0.2720	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		590.68480	620.291	15.81	0.6168	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		42.99990	38.709	14.72	0.0768	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		1,235.37100	1,281.989	14.69	0.8896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		69.07100	59.789	14.69	0.1104	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		128.01410	113.991	14.99	0.1824	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.60	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,633.70000	986,577.800	22.60	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		12.92510	12.722	22.57	0.0215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,026.62510	3,970.522	22.57	0.9785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,409.29990	1,460.909	14.72	0.9232	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,036.46730	3,980.410	22.58	0.9787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		5.92490	5.802	22.60	0.0106	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,639.62490	4,583.602	22.60	0.9894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		17.79540	17.883	22.11	0.0296	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,651.49540	3,595.683	22.11	0.9704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		994.31410	1,036.191	14.99	0.8176	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,681.06170	3,625.203	22.14	0.9711	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		13.08460	12.835	22.56	0.0217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,016.78460	3,960.635	22.56	0.9783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		29.64880	31.184	21.37	0.0495	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,063.34880	3,008.984	21.37	0.9505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		12.76730	12.610	22.58	0.0213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,160.87270	3,106.185	21.49	0.9546	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		21.02340	21.474	21.86	0.0351	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,454.72340	3,399.275	21.86	0.9649	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		140.14220	148.741	18.88	0.2008	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,493.84220	1,446.541	18.88	0.7992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		17.36170	17.403	22.14	0.0289	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,740.99290	1,692.093	19.32	0.8401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		42.35010	45.334	20.85	0.0698	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,676.05010	2,623.134	20.85	0.9302	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		170.77130	180.827	18.43	0.2380	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,304.47130	1,258.626	18.43	0.7620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		27.17270	28.384	21.49	0.0454	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,346.98180	1,300.734	18.53	0.7710	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		144.12350	152.731	18.82	0.2055	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,467.82350	1,420.531	18.82	0.7945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		200.88400	212.540	18.07	0.2732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,154.58400	1,110.340	18.07	0.7268	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		107.29290	114.293	19.32	0.1599	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,162.77180	1,118.434	18.09	0.7289	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		175.44000	185.745	18.37	0.2436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,279.14000	1,233.546	18.37	0.7564	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		223.99970	236.864	17.83	0.2992	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,057.69970	1,014.664	17.83	0.7008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		163.28180	172.934	18.53	0.2290	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,073.66400	1,030.420	17.87	0.7053	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		214.05180	226.397	17.93	0.2881	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,097.75180	1,054.197	17.93	0.7119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		334.66210	352.982	16.94	0.4126	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			728.36210	690.782	16.94	0.5874	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			199.07180	210.634	18.09	0.2711	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			756.37610	718.232	17.02	0.5989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			283.93170	299.840	17.30	0.3628	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			857.63170	817.640	17.30	0.6372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			376.63680	396.888	16.68	0.4514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			640.33680	604.688	16.68	0.5486	236,433.13	391	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			219.96400	232.620	17.87	0.2947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			687.14580	650.438	16.82	0.5697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			337.72380	356.188	16.92	0.4155	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			721.42380	683.988	16.92	0.5845	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			506.99860	533.548	16.06	0.5588	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			440.69860	411.348	16.06	0.4412	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			322.67610	340.432	17.02	0.4011	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			496.92690	465.084	16.22	0.4748	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			423.54200	445.886	16.42	0.4924	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			557.24200	523.686	16.42	0.5076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			661.67610	693.711	15.61	0.6612	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			295.37610	271.512	15.61	0.3388	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			353.44580	372.638	16.82	0.4303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			354.38480	328.091	15.81	0.3832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			585.47890	614.902	15.82	0.6133	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			359.17890	332.702	15.82	0.3867	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			920.07080	960.216	15.09	0.7895	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			153.77080	138.016	15.09	0.2105	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			463.22690	487.284	16.22	0.5252	0.00	0	500
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			451.40580	474.524	16.40	0.5003	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			565.30580	532.524	16.40	0.4997	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			18.04280	18.949	21.91	0.0303	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,761.94280	3,706.949	21.91	0.9697	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			597.90730	627.117	15.89	0.6039	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			389.60730	362.917	15.89	0.3961	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			194.78990	205.521	18.72	0.2338	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,561.48990	1,516.521	18.72	0.7662	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			25.24260	28.985	21.98	0.0398	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,023.14260	3,971.185	21.98	0.9602	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			831.18010	865.943	15.45	0.6915	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			299.08010	278.143	15.45	0.3085	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			540.55060	565.844	16.33	0.5230	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			588.45060	558.044	16.33	0.4770	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			343.57390	361.043	17.41	0.3706	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			991.47390	953.243	17.41	0.6294	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			418.88550	438.926	17.10	0.4143	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			909.48550	873.826	17.10	0.5857	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			629.98790	657.489	16.25	0.5428	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			607.58790	579.489	16.25	0.4572	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		44.46900	48.638	22.72	0.0558	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,262.06900	4,210.638	22.72	0.9442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		934.83980	901.005	17.02	0.5613	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		739.23600	768.913	16.05	0.5830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		553.73600	527.813	16.05	0.4170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		729.98470	759.402	16.08	0.5780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		564.48470	538.302	16.08	0.4220	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		685.27550	713.408	16.23	0.5534	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		619.77550	592.308	16.23	0.4466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		822.15540	854.092	15.80	0.6255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		466.65540	442.992	15.80	0.3745	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		811.99600	843.660	15.83	0.6205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		476.49600	452.560	15.83	0.3795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		753.30750	783.377	16.01	0.5904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		537.80750	512.277	16.01	0.4096	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		935.52140	970.333	15.50	0.6785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		370.02140	349.233	15.50	0.3215	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		869.23560	902.391	15.67	0.6482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		423.73560	401.291	15.67	0.3518	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		837.60190	869.940	15.76	0.6331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		452.10190	428.840	15.76	0.3669	169,391.96	395	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,336.00550	1,379.651	14.92	0.8169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		170.50550	158.551	14.92	0.1831	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,262.13990	1,304.575	15.01	0.7959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		196.63990	183.475	15.01	0.2041	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,156.15380	1,196.703	15.13	0.7626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		240.65380	225.603	15.13	0.2374	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,883.30540	1,934.222	15.17	0.9144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		67.80540	63.122	15.17	0.0856	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,661.80900	1,711.123	14.98	0.8840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		96.30900	90.023	14.98	0.1160	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,483.09830	1,530.414	14.82	0.8530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		127.59830	119.314	14.82	0.1470	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		76.73780	80.923	22.10	0.0844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,811.23780	3,759.823	22.10	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		76.40910	80.576	22.11	0.0840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,820.90910	3,769.475	22.11	0.9160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		47.56760	52.278	22.79	0.0567	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,542.06760	4,491.178	22.79	0.9433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		80.14910	84.506	21.92	0.0881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,714.64910	3,663.406	21.92	0.9119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		78.75900	83.046	21.99	0.0866	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,753.25900	3,701.946	21.99	0.9134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		77.07010	81.271	22.08	0.0848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,801.57010	3,750.171	22.08	0.9152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		95.23270	100.343	21.27	0.1042	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	16.82	Put			3,349.73270	3,299.243	21.27	0.8958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			82.66550	87.147	21.80	0.0908	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,647.16550	3,596.047	21.80	0.9092	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			81.21400	85.623	21.87	0.0892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,685.71400	3,634.523	21.87	0.9108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			146.22070	154.229	19.98	0.1559	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,580.72070	2,533.129	19.98	0.8441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			126.77370	133.890	20.29	0.1373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,801.27370	2,752.790	20.29	0.8627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			108.39820	114.157	20.80	0.1181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,092.89820	3,043.057	20.80	0.8819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			253.36580	265.953	18.83	0.2506	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,797.86580	1,754.853	18.83	0.7494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			251.77080	264.291	18.84	0.2493	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,806.27080	1,763.191	18.84	0.7507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			198.43830	208.744	19.33	0.2036	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,132.93830	2,087.644	19.33	0.7964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			367.30980	383.808	17.84	0.3423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,301.80980	1,262.708	17.84	0.6577	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			360.71460	376.950	17.89	0.3372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,325.21460	1,285.850	17.89	0.6628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			271.65120	284.970	18.68	0.2656	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,706.15120	1,663.870	18.68	0.7344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			472.83590	493.620	17.16	0.4199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			997.33590	962.520	17.16	0.5801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			455.36870	475.517	17.26	0.4077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,039.86870	1,004.417	17.26	0.5923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			446.88730	466.725	17.30	0.4017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,061.38730	1,025.625	17.30	0.5983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			604.23710	629.551	16.53	0.5057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			738.73710	708.451	16.53	0.4943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			529.47900	552.264	16.87	0.4582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			873.97900	841.164	16.87	0.5418	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			500.33980	522.105	17.02	0.4387	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			696.91430	724.953	16.24	0.5554	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			622.81430	595.353	16.24	0.4446	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			52.26540	56.635	22.75	0.0603	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,498.16540	4,447.035	22.75	0.9397	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			755.71880	785.022	16.07	0.5773	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			588.01880	561.922	16.07	0.4227	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			572.50680	593.733	17.12	0.4383	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,084.70680	1,050.734	17.12	0.5617	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			583.33130	604.779	17.09	0.4432	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,071.23130	1,037.579	17.09	0.5568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			976.71480	1,007.451	15.89	0.6166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			596.41480	571.951	15.89	0.3834	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			461.36490	477.989	18.06	0.3478	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,611.06490	1,572.490	18.06	0.6522	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			420.47970	435.786	18.35	0.3215	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,903.70560	3,855.019	21.66	0.8701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,178.67170	1,215.099	15.41	0.6951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			418.37170	399.599	15.41	0.3049	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,894.19500	3,845.525	21.64	0.8696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			0.00000	1,172.865	15.47	0.6809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			0.00000	427.365	15.47	0.3191	48,495,636.70	113,476	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,016.12550	1,047.757	15.78	0.6331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			555.82550	532.257	15.78	0.3669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			154.00560	160.519	21.66	0.1299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,770.17970	1,730.286	18.35	0.6785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			355.06010	368.934	18.79	0.2792	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,054.76010	2,013.434	18.79	0.7208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			154.98700	161.531	21.62	0.1308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,884.68700	3,836.032	21.62	0.8692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			154.49500	161.025	21.64	0.1304	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			512.90960	530.384	18.05	0.3590	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,674.20960	1,635.984	18.05	0.6410	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			360.09730	373.480	19.06	0.2666	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,331.39730	2,289.080	19.06	0.7334	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			703.85010	726.661	17.20	0.4540	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,231.25010	1,198.161	17.20	0.5460	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			743.99660	767.882	17.05	0.4718	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,162.89660	1,130.782	17.05	0.5282	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			243.45970	252.126	21.40	0.1694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,988.75970	3,941.326	21.40	0.8306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			242.82690	251.477	21.41	0.1689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,998.12690	3,950.677	21.41	0.8311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			364.52080	377.501	19.57	0.2486	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,789.82080	2,746.701	19.57	0.7514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			244.09190	252.779	21.38	0.1698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,979.39190	3,931.979	21.38	0.8302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,976.14680	3,031.885	12.84	0.9716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			21.44680	21.084	12.84	0.0284	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,385.68390	1,423.620	15.56	0.7003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			480.98390	462.820	15.56	0.2997	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,081.42370	1,111.987	16.21	0.5966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			766.72370	741.187	16.21	0.4034	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			850.93110	876.403	17.55	0.4685	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,392.43110	1,361.403	17.55	0.5315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			852.72620	878.276	17.85	0.4520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,566.82620	1,535.676	17.85	0.5480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			858.63190	884.399	17.83	0.4545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,552.73190	1,521.799	17.83	0.5455	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	Call			855.67320	881.331	17.84	0.4533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,559.77320	1,528.731	17.84	0.5467	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			981.64950	1,009.985	17.88	0.4770	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,559.74950	1,530.985	17.88	0.5230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			977.83810	1,005.914	18.11	0.4627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,717.43810	1,688.114	18.11	0.5373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			983.80670	1,012.097	18.09	0.4649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,703.40670	1,674.297	18.09	0.5351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			980.82060	1,008.997	18.10	0.4638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,710.42060	1,681.197	18.10	0.5362	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,104.27960	1,134.998	18.11	0.4838	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,718.97960	1,691.998	18.11	0.5162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,101.73050	1,132.057	18.30	0.4714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,873.43050	1,845.857	18.30	0.5286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,107.74110	1,138.248	18.28	0.4734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,859.44110	1,832.048	18.28	0.5266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,104.73090	1,135.148	18.29	0.4724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,866.43090	1,838.948	18.29	0.5276	0.00	0	0
Total \$ / R Option												48,901,461.78	114,262	1,981,301
Total \$ / R												1,901,133,971.98	254,407	3,060,701
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.21890		13.16390			0.0000	608,069.40	46	623
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.42220		13.36630			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.62110		13.56550			0.0000	68,105.50	5	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.81550		13.76030			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.01080		13.95470			0.0000	490,378.00	35	182
Total \$ / R MAXI Future												1,166,552.90	86	872
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			62.00640	55.952	32.17	0.0020	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			320,672.00640	315,165.952	32.17	0.9980	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			61.85510	55.754	32.25	0.0020	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			321,671.85510	316,165.754	32.25	0.9980	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			61.70410	55.557	32.32	0.0020	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			322,671.70410	317,165.557	32.32	0.9980	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			9,394.05880	10,014.311	19.54	0.1425	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			186,764.05880	181,794.311	19.54	0.8575	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			9,305.55540	9,920.475	19.55	0.1413	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			187,675.55540	182,700.475	19.55	0.8587	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			9,217.75920	9,827.550	19.57	0.1401	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			188,587.75920	183,607.550	19.57	0.8599	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			58,923.51030	61,405.012	16.60	0.4964	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			76,373.51030	73,295.012	16.60	0.5036	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			58,554.20640	61,023.640	16.61	0.4941	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			77,004.20640	73,913.640	16.61	0.5059	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			58,187.17970	60,644.187	16.63	0.4918	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	Put			77,637.17970	74,534.187	16.63	0.5082	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			82,909.90990	85,632.113	16.36	0.5500	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			77,879.90990	75,082.113	16.36	0.4500	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			82,498.29800	85,210.891	16.37	0.5480	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			78,468.29800	75,660.891	16.37	0.4520	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			82,089.21350	84,791.246	16.38	0.5460	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			79,059.21350	76,241.246	16.38	0.4540	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			96,368.06730	99,175.232	16.59	0.5490	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			92,898.06730	90,095.232	16.59	0.4510	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			95,973.77810	98,772.028	16.60	0.5474	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			93,503.77810	90,692.028	16.60	0.4526	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			95,580.65560	98,370.583	16.62	0.5457	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			94,110.65560	91,290.583	16.62	0.4543	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,166,552.90	86	872
£ / R	On	31/05/2017	Foreign Exchange Future			16.94750		16.87780			0.0000	1,169,377.50	69	0
£ / R	On	19/06/2017	Foreign Exchange Future			17.04800		16.93870			0.0000	204,576.00	12	52,020
£ / R	On	30/06/2017	Foreign Exchange Future			17.08850		16.86950			0.0000	85,442.50	5	5
£ / R	On	18/09/2017	Foreign Exchange Future			17.35990		17.24870			0.0000	17,359,900.00	1,000	3,423
£ / R	On	18/12/2017	Foreign Exchange Future			17.66850		17.55690			0.0000	0.00	0	4,136
£ / R	On	19/03/2018	Foreign Exchange Future			17.97460		17.86290			0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Future			18.28310		18.16890			0.0000	0.00	0	3,032
Total £ / R Future												18,819,296.00	1,086	62,616
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			1.43590	0.000	18.37	0.0000	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			573.63590	502.500	18.37	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			530.80390	616.729	16.64	0.8104	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			92.10390	68.729	16.64	0.1896	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			83.72250	99.981	17.01	0.2562	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			645.02250	551.981	17.01	0.7438	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			6.82200	7.720	23.50	0.0230	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,068.12200	1,959.720	23.50	0.9770	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00270	0.001	32.93	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,081.30270	6,972.001	32.93	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00270	0.001	32.93	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,091.30270	6,982.001	32.93	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00260	0.001	32.93	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,101.30260	6,992.001	32.93	1.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call			0.00000	450.045	16.64	0.6202	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put			0.00000	221.545	16.64	0.3798	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			350.93400	384.502	16.84	0.3672	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,092.23400	1,014.602	16.84	0.6328	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			348.23690	381.556	16.85	0.3650	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,099.53690	1,021.656	16.85	0.6350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			345.55900	378.630	16.86	0.3629	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,106.85900	1,028.730	16.86	0.6371	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			12.54240	13.455	21.06	0.0145	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,615.64240	7,504.955	21.06	0.9855	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			12.72360	13.649	21.06	0.0147	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,595.82360	7,485.149	21.06	0.9853	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			12.63270	13.552	21.06	0.0146	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,605.73270	7,495.052	21.06	0.9854	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,312.15680	1,385.180	15.22	0.6508	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			659.25680	620.580	15.22	0.3492	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,306.74140	1,379.542	15.23	0.6491	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			663.84140	624.942	15.23	0.3509	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,301.34370	1,373.921	15.23	0.6475	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			668.44370	629.321	15.23	0.3525	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,278.82770	1,343.413	15.39	0.5858	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			999.92770	950.313	15.39	0.4142	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,274.22740	1,338.630	15.39	0.5844	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,005.32740	955.531	15.39	0.4156	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,269.63450	1,333.862	15.40	0.5830	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,010.73450	960.762	15.40	0.4170	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												18,819,296.00	1,086	64,016
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11955		0.11866			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12191		0.12101			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12430		0.12339			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12669		0.12577			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	26.28	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,134.00000	5,044.900	26.28	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.08380	0.015	26.28	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,134.08380	3,044.915	26.28	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00160	0.000	26.28	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,134.00160	4,044.900	26.28	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			35.00830	33.937	22.75	0.0550	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,933.60830	2,842.737	22.75	0.9450	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			9.84310	9.076	22.75	0.0172	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,908.44310	3,817.876	22.75	0.9828	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.47510	2.147	22.75	0.0047	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,901.07510	4,810.947	22.75	0.9953	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,486.40910	1,546.195	16.35	0.8572	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			147.10910	116.395	16.35	0.1428	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			850.85730	884.949	17.92	0.6297	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			511.55730	455.149	17.92	0.3703	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			467.54280	483.557	19.51	0.4062	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,128.24280	1,053.757	19.51	0.5938	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,762.03990	1,819.304	16.25	0.8519	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			184.83990	150.504	16.25	0.1481	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,132.18540	1,166.370	17.91	0.6623	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			554.98540	497.570	17.91	0.3377	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			714.12890	734.149	19.46	0.4756	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,136.92890	1,065.349	19.46	0.5244	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.79370		14.67060			0.0000	59,174.80	4	0
€ / R	On	19/06/2017	Foreign Exchange Future			14.86790		14.72850			0.0000	37,972,616.60	2,554	67,478
€ / R	On	30/06/2017	Foreign Exchange Future			14.90700		14.77500			0.0000	59,628.00	4	4
€ / R	On	18/09/2017	Foreign Exchange Future			15.17120		15.02930			0.0000	303,424.00	20	7,114
€ / R	On	18/12/2017	Foreign Exchange Future			15.47390		15.32990			0.0000	0.00	0	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.77660		15.63050			0.0000	0.00	0	4,010
Total € / R Future												38,394,843.40	2,582	83,359
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			129.18020	233.700	16.05	1.0000	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			18.58020	0.000	16.05	0.0000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			642.51000	770.813	14.83	0.9410	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			24.01000	12.913	14.83	0.0590	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			5.52900	6.397	19.86	0.0255	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,471.61520	4,332.218	33.12	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,537.02900	1,398.497	19.86	0.9745	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.11710	0.119	33.03	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,451.61710	4,312.219	33.03	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.11620	0.118	33.08	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,461.61620	4,322.218	33.08	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.11520	0.118	33.12	0.0004	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			0.00000	330.154	15.08	0.5930	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			0.00000	193.154	15.08	0.4070	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			16.64530	17.002	22.52	0.0250	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,467.34530	4,325.802	22.52	0.9750	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			16.74990	17.128	22.47	0.0252	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,447.44990	4,305.928	22.47	0.9748	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			16.69770	17.065	22.50	0.0251	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,457.39770	4,315.865	22.50	0.9749	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,870.52590	2,741.412	18.72	0.8515	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,504.16970	1,619.248	14.32	0.8401	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			174.26970	145.348	14.32	0.1599	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,099.72720	5,959.065	21.59	0.9742	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			373.82740	411.187	16.67	0.3435	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,433.92740	1,327.287	16.67	0.6565	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			141.22830	156.201	18.71	0.1493	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,861.32830	2,732.301	18.71	0.8507	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			140.42590	155.312	18.72	0.1485	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			139.62870	154.429	18.74	0.1478	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,879.72870	2,750.529	18.74	0.8522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			19.62720	22.965	21.59	0.0258	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,244.69760	1,337.921	14.73	0.6967	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			484.19760	431.321	14.73	0.3033	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,145.48530	1,229.138	14.83	0.6634	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			564.98530	502.538	14.83	0.3366	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,256.16150	1,350.591	14.72	0.7004	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			475.66150	423.991	14.72	0.2996	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,250.41370	1,344.246	14.73	0.6985	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			479.91370	427.646	14.73	0.3015	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												38,394,843.40	2,582	125,007
AUS / R	On	19/06/2017	Foreign Exchange Future			9.83140		9.81190			0.0000	0.00	0	23,154
AUS / R	On	18/09/2017	Foreign Exchange Future			9.97040		9.95030			0.0000	0.00	0	2,227
AUS / R	On	18/12/2017	Foreign Exchange Future			10.10780		10.08770			0.0000	0.00	0	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			10.24280		10.22250			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.37870		10.35780			0.0000	0.00	0	1,499
Total AUS / R Future												0.00	0	28,033
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.21650	0.192	29.00	0.0011	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,258.31650	2,238.792	29.00	0.9989	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.22360	0.196	28.83	0.0011	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,238.32360	2,218.796	28.83	0.9989	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.22000	0.194	28.92	0.0011	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,248.32000	2,228.794	28.92	0.9989	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			10.21140	10.442	18.49	0.0279	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,229.91140	2,210.042	18.49	0.9721	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			10.19640	10.430	18.55	0.0278	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,239.89640	2,220.030	18.55	0.9722	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			10.18180	10.419	18.61	0.0277	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,249.88180	2,230.019	18.61	0.9723	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			51.97810	56.194	16.20	0.1021	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,824.27810	1,808.394	16.20	0.8979	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			51.38710	55.571	16.22	0.1011	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,833.68710	1,817.771	16.22	0.8989	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			50.80330	54.955	16.23	0.1001	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,843.10330	1,827.155	16.23	0.8999	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			351.28250	347.263	12.70	0.3944	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			568.49140	584.764	12.71	0.6022	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			355.99140	351.964	12.71	0.3978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			579.10990	595.402	12.69	0.6091	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			346.60990	342.602	12.69	0.3909	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			573.78250	590.063	12.70	0.6056	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			481.67940	496.803	13.03	0.4919	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			623.87940	618.103	13.03	0.5081	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			477.90310	492.988	13.04	0.4891	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			630.10310	624.288	13.04	0.5109	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			485.47950	500.642	13.01	0.4947	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			617.67950	611.942	13.01	0.5053	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,033
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.78910		9.77770			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.95590		9.94410			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.12050		10.10880			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.28200		10.27160			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.45450	0.420	27.72	0.0023	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,952.75450	1,941.320	27.72	0.9977	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.44710	0.413	27.79	0.0023	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,962.74710	1,951.313	27.79	0.9977	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.43990	0.407	27.87	0.0023	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,972.73990	1,961.307	27.87	0.9977	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			36.75760	37.817	16.60	0.0927	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,372.65760	1,361.917	16.60	0.9073	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			36.10100	37.139	16.62	0.0913	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,382.00100	1,371.239	16.62	0.9087	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			35.45640	36.472	16.63	0.0898	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,391.35640	1,380.572	16.63	0.9102	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			267.45940	274.249	14.72	0.3788	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			688.65940	683.749	14.72	0.6212	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			264.62870	271.371	14.74	0.3757	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			695.82870	690.871	14.74	0.6243	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			261.82680	268.526	14.75	0.3726	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			703.02680	698.026	14.75	0.6274	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			605.75470	612.695	13.61	0.5949	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			394.15470	390.695	13.61	0.4051	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			600.69650	607.643	13.63	0.5917	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			399.09650	395.643	13.63	0.4083	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			595.67200	602.622	13.64	0.5885	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			404.07200	400.622	13.64	0.4115	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.67260		13.51210			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.96800		13.80290			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			14.26300		14.09740			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.55870		14.39150			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1.82200	2.126	26.71	0.0079	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,359.72200	2,199.526	26.71	0.9921	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1.79550	2.093	26.76	0.0077	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,369.69550	2,209.493	26.76	0.9923	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1.76950	2.061	26.81	0.0076	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,379.66950	2,219.461	26.81	0.9924	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			110.84920	138.997	18.62	0.1864	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,687.94920	1,550.997	18.62	0.8136	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			109.57050	137.488	18.62	0.1848	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,696.67050	1,559.488	18.62	0.8152	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			108.30300	135.994	18.62	0.1831	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,705.40300	1,567.994	18.62	0.8169	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			704.44660	788.307	15.77	0.5814	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			627.04660	545.307	15.77	0.4186	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			699.96830	783.414	15.78	0.5790	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			632.56830	550.414	15.78	0.4210	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			695.51860	778.546	15.79	0.5766	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			638.11860	555.546	15.79	0.4234	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			941.33150	1,027.552	15.65	0.6097	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			689.83150	608.852	15.65	0.3903	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			936.67190	1,022.537	15.67	0.6077	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			695.17190	613.837	15.67	0.3923	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			932.03820	1,017.544	15.68	0.6057	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			700.53820	618.844	15.68	0.3943	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,856
CNH / R	On	19/06/2017	Foreign Exchange Future			1.94530		1.92310			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.95970		1.93850			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97550		1.95560			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.99100		1.97080			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,271.49210	3,049.662	25.77	0.9928	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			2.25270	2.389	26.13	0.0065	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,371.25270	3,149.389	26.13	0.9935	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.76430	2.975	25.41	0.0081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,171.76430	2,949.975	25.41	0.9919	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.49210	2.662	25.77	0.0072	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			152.07630	180.639	17.12	0.1869	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,167.07630	1,983.639	17.12	0.8131	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			141.29230	168.111	17.24	0.1756	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,256.29230	2,071.111	17.24	0.8244	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			129.70630	154.821	17.29	0.1640	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,344.70630	2,157.821	17.29	0.8360	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			904.43520	1,006.663	15.04	0.5684	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			848.43520	751.663	15.04	0.4316	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			860.76290	958.387	15.09	0.5503	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			904.76290	803.387	15.09	0.4497	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			952.14690	1,056.815	14.98	0.5866	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			796.14690	701.815	14.98	0.4134	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			804.85460	718.714	14.85	0.3670	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,260.28770	1,374.267	14.89	0.6180	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			852.28770	764.267	14.89	0.3820	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,209.29230	1,321.415	14.94	0.6030	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			901.29230	811.415	14.94	0.3970	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,312.85460	1,428.714	14.85	0.6330	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00650		1.98630			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			2.04770		2.02720			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.08950		2.06880			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			23.00740	17.824	21.19	0.0454	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,960.00740	1,752.824	21.19	0.9546	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			27.90980	20.929	19.93	0.0550	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,764.90980	1,555.929	19.93	0.9450	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			25.29640	19.263	20.56	0.0499	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,862.29640	1,654.263	20.56	0.9501	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,075.87050	1,218.650	13.93	0.7509	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			303.87050	241.650	13.93	0.2491	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,012.44540	1,149.896	14.01	0.7283	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			340.44540	272.896	14.01	0.2717	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			951.63790	1,083.669	14.08	0.7051	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			379.63790	306.669	14.08	0.2949	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			603.70180	522.890	14.23	0.3372	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,137.06600	1,259.964	14.29	0.6451	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			649.06600	564.964	14.29	0.3549	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,248.24910	1,377.749	14.16	0.6805	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			560.24910	482.749	14.16	0.3195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,191.70180	1,317.890	14.23	0.6628	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.69710		1.68980			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72680		1.71950			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75530		1.74810			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.78240		1.77530			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			2.67430	2.510	25.77	0.0078	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,704.67430	2,631.510	25.77	0.9922	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			2.37340	2.220	26.19	0.0068	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,804.37340	2,731.220	26.19	0.9932	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			2.11380	1.971	26.61	0.0061	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,904.11380	2,830.971	26.61	0.9939	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			131.88900	139.920	19.60	0.1520	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,336.88900	2,271.920	19.60	0.8480	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			123.26210	130.839	19.75	0.1430	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,428.26210	2,362.839	19.75	0.8570	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			115.25500	122.406	19.90	0.1347	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,520.25500	2,454.406	19.90	0.8653	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			794.72200	828.395	16.38	0.5155	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			913.72200	875.395	16.38	0.4845	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			757.23230	789.565	16.51	0.4973	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			976.23230	936.565	16.51	0.5027	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			721.52790	752.555	16.65	0.4795	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,040.52790	999.555	16.65	0.5205	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			883.06220	849.504	15.93	0.4207	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,227.20730	1,266.935	15.70	0.6113	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			774.20730	742.935	15.70	0.3887	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,180.76600	1,219.341	15.81	0.5952	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			827.76600	795.341	15.81	0.4048	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,136.06220	1,173.504	15.93	0.5793	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12740		0.12700			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12720		0.12690			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12680		0.12670			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12680		0.12630			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12550		0.12520			0.0000	0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.57150		1.56060			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.59820		1.58710			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.62450		1.61340			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.65050		1.63940			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.38030		9.32760			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.50750		9.45370			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.63120		9.57730			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.75060		9.69680			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.74910	0.667	25.19	0.0041	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,613.14910	1,560.367	25.19	0.9959	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.73430	0.652	25.27	0.0040	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,623.13430	1,570.352	25.27	0.9960	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.71990	0.638	25.34	0.0039	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,633.11990	1,580.338	25.34	0.9961	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,163.48060	1,116.064	16.45	0.8704	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			46.32650	52.593	16.46	0.1276	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,172.62650	1,125.093	16.46	0.8724	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			45.48820	51.640	16.47	0.1256	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,181.78820	1,134.140	16.47	0.8744	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			47.18060	53.564	16.45	0.1296	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			637.42210	586.053	16.89	0.5368	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			393.65180	396.657	16.57	0.4682	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			616.35180	565.457	16.57	0.5318	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			394.17540	396.941	16.73	0.4657	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			626.87540	575.741	16.73	0.5343	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			394.72210	397.253	16.89	0.4632	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			774.75800	839.641	19.68	0.6072	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			517.95800	529.041	19.68	0.3928	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			763.17490	828.001	19.50	0.6052	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			516.37490	527.401	19.50	0.3948	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			751.59580	816.364	19.31	0.6032	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			514.79580	525.764	19.31	0.3968	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Future			1.28400		1.27600			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29760		1.29030			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31100		1.30220			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33020		1.31440			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,240.00000	1,160.000		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			1,040.00000	960.000		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			1,140.00000	1,060.000		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			697.00000	624.000		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			797.00000	724.000		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			897.00000	824.000		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			178.00000	90.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			22.00000	110.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	10.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			78.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			144.00000	302.000		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			44.00000	202.000		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	102.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			56.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.28970		1.28680			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29340		1.29050			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29710		1.29420			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30100		1.29810			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,108
Total QUANTO £ / \$												0.00	0	8,108
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12470		1.11890			0.0000	0.00	0	252
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.13030		1.12440			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13600		1.13010			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.14190		1.13590			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	252
Total QUANTO € / \$												0.00	0	252
RAIN	On	19/06/2017	Foreign Exchange Future			22,818.13000		22,622.64000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			23,182.71000		22,988.12000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.55770		9.50620			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.71550		9.66290			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			3,94800	4.181	20.93	0.0247	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,007.74800	956.481	20.93	0.9753	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			3,83680	4.059	21.00	0.0240	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,017.63680	966.359	21.00	0.9760	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			3,72940	3.942	21.08	0.0233	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,027.52940	976.242	21.08	0.9767	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			284.37650	259.348	14.17	0.4394	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			312.47590	339.781	14.18	0.5553	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			289.57590	264.281	14.18	0.4447	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			307.72630	334.766	14.19	0.5500	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			294.82630	269.266	14.19	0.4500	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			317.27650	344.848	14.17	0.5606	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.72060		3.68780			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.68330		3.65290			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.61490		3.58190			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.35270	0.426	23.70	0.0066	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			572.55270	539.826	23.70	0.9934	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.32830	0.397	23.87	0.0062	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			582.52830	549.797	23.87	0.9938	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.30570	0.370	24.03	0.0057	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			592.50570	559.769	24.03	0.9943	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			182.11360	203.202	14.92	0.7004	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			69.21360	59.902	14.92	0.2996	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			175.56700	196.368	14.89	0.6885	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			72.66700	63.068	14.89	0.3115	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			169.14390	189.654	14.87	0.6765	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			76.24390	66.354	14.87	0.3235	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			224.30880	244.143	14.73	0.6139	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			152.40880	139.243	14.73	0.3861	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			218.82490	238.450	14.72	0.6056	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			156.92490	143.550	14.72	0.3944	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			213.42680	232.840	14.71	0.5973	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			161.52680	147.940	14.71	0.4027	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.41980		1.41670			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.39200		1.38950			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36620		1.36350			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.34160		1.33920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,910,613,202.50	143,899	1,275,142
Total Options												48,901,461.78	114,262	2,024,349
Grand Total:												1,959,514,664.28	258,161	3,299,491