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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/06/2017 Foreign Exchange Future			12.74500		12.79240			0.0000	382,350,000.00	30,000	0
\$ / R On 06/06/2017 Foreign Exchange Future			12.70420		12.79240			0.0000	0.00	0	30,000
\$ / R On 07/06/2017 Foreign Exchange Future			12.70420		12.79240			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.70650		12.79710			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.71330		12.80410			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.72890		12.81980			0.0000	558,658,692.10	43,889	926,425
\$ / R On 28/06/2017 Foreign Exchange Future			12.74870		12.83970			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.75310		12.84420			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.76410		12.85520			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.76850		12.85960			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.77500		12.86620			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.77930		12.87050			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.78360		12.87490			0.0000	9,204,192.00	720	2,524
\$ / R On 17/07/2017 Foreign Exchange Future			12.79000		12.88140			0.0000	13,685,300.00	1,070	1,272
\$ / R On 21/07/2017 Foreign Exchange Future			12.79860		12.89010			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.80720		12.89880			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.81150		12.90320			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.82010		12.91190			0.0000	0.00	0	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.82870		12.92060			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.84350		12.93560			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.85600		12.94820			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			12.88100		12.97340			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			12.92270		13.01560			0.0000	204,049,433.00	15,790	88,417
\$ / R	On	27/09/2017	Foreign Exchange Future			12.94150		13.03460			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			12.94360		13.03670			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			12.99590		13.08950			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.00430		13.09790			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.03980		13.13380			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.07120		13.16550			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.11240		13.20710			0.0000	7,067,583.60	539	89,615
\$ / R	On	22/12/2017	Foreign Exchange Future			13.12050		13.21540			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.14290		13.23810			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.22830		13.32460			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.23240		13.32880			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.29700		13.39420			0.0000	0.00	0	9,397
\$ / R	On	25/04/2018	Foreign Exchange Future			13.37090		13.46900			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.40280		13.50130			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.41080		13.50940			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.48020		13.57970			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.59960		13.70060			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.67420		13.77610			0.0000	1,367,420.00	100	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.79570		13.89910			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.86180		13.96600			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.99180		14.09760			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.06220		14.16890			0.0000	0.00	0	1,500
Total \$ / R Future												1,176,382,620.70	92,108	1,169,163
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			7.65140	0.000	20.23	0.0000	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			315.25140	355.000	20.23	1.0000	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			0.26480	0.000	20.23	0.0000	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			977.86480	1,025.000	20.23	1.0000	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.00	Call			24.60540	5.928	29.48	0.0689	0.00	0	30,000
\$ / R	On	06/06/2017	Foreign Exchange Option	13.00	Put			232.20540	301.728	29.48	0.9311	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			14.91620	3.160	32.60	0.0368	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			322.51620	398.960	32.60	0.9632	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			118.52910	54.163	19.91	0.4064	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			76.12910	99.963	19.91	0.5936	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			0.20570	0.051	52.92	0.0004	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,707.80570	1,795.851	52.92	0.9996	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			49.94600	28.028	22.89	0.1733	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			252.84600	321.528	22.89	0.8267	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			28.57380	14.763	20.10	0.0908	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			424.47380	501.463	20.10	0.9092	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			97.84700	53.611	17.74	0.2805	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			193.74700	240.311	17.74	0.7195	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			66.66010	35.027	18.52	0.1959	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			262.56010	321.727	18.52	0.8041	0.00	0	100

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	13.03	Call			59.08730	30.784	18.76	0.1751	0.00	0	40,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.03	Put			284.98730	347.484	18.76	0.8249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			365.23430	421.678	17.63	0.7925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			211.57330	150.633	16.64	0.4766	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			20.91560	27.992	17.44	0.1272	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			546.36440	463.653	17.34	0.8477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			26.56440	34.753	17.34	0.1523	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			147.44040	98.596	17.05	0.3508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			227.64040	269.696	17.05	0.6492	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			382.19710	305.453	16.90	0.7139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			11.00290	13.979	17.77	0.0703	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			461.33170	381.266	17.12	0.7874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			41.53170	52.366	17.12	0.2126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			240.01280	173.581	16.50	0.5248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			130.21280	154.681	16.50	0.4752	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			590.71560	506.892	17.44	0.8728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,044.96470	954.327	20.76	0.9729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			5.16470	5.427	20.76	0.0271	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			828.36230	738.418	18.41	0.9509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			8.56230	9.518	18.41	0.0491	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			730.80290	642.879	17.77	0.9297	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,330.20190	5,421.100	38.80	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.00040	0.000	38.80	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,830.20040	5,921.100	38.80	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,910.33980	4,001.144	38.80	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.01460	0.003	38.80	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,680.21460	4,771.103	38.80	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00000	0.000	38.80	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,890.20000	6,981.100	38.80	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.00190	0.000	38.80	0.0000	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,280.45440	3,371.245	36.66	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.23540	0.128	37.19	0.0005	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,380.43540	3,471.228	37.19	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00010	0.000	38.80	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,180.20010	6,271.100	38.80	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			0.13980	0.044	38.80	0.0002	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,030.51550	3,121.303	35.32	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			0.31260	0.200	35.37	0.0008	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,040.51260	3,131.300	35.37	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.00260	0.001	38.80	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,230.20260	5,321.101	38.80	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			0.25440	0.145	36.66	0.0006	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,700.64050	2,791.432	33.55	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.43560	0.327	33.61	0.0014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,710.63560	2,801.427	33.61	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.22520	0.119	37.52	0.0005	0.00	0	2,850

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,440.42520	3,531.219	37.52	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		0.31550	0.203	35.32	0.0009	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,580.70510	2,671.503	32.91	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.45040	0.343	33.45	0.0015	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,680.65040	2,771.443	33.45	0.9985	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		0.27630	0.165	36.12	0.0007	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,180.47630	3,271.265	36.12	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		0.44050	0.332	33.55	0.0014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		2,181.11800	2,271.833	30.45	0.9968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		0.78080	0.635	31.11	0.0028	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		2,280.98080	2,371.735	31.11	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.33690	0.224	34.95	0.0010	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,960.53690	3,051.324	34.95	0.9990	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		0.50510	0.403	32.91	0.0017	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,682.49690	1,772.778	27.13	0.9923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		1.41910	1.082	28.79	0.0049	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,931.61910	2,022.182	28.79	0.9951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		0.44540	0.337	33.50	0.0014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,690.64540	2,781.437	33.50	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		0.91800	0.733	30.45	0.0032	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,444.01490	1,533.785	25.54	0.9876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		3.27500	2.329	26.00	0.0107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,513.47500	1,603.429	26.00	0.9893	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		0.72190	0.593	31.44	0.0026	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,330.92190	2,421.693	31.44	0.9974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		2.29690	1.678	27.13	0.0077	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,364.76290	1,454.276	25.01	0.9854	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		4.07740	2.857	25.34	0.0132	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,414.27740	1,503.957	25.34	0.9868	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1.10580	0.865	29.72	0.0038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		2,071.30580	2,161.965	29.72	0.9962	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		3.81490	2.685	25.54	0.0124	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		1,226.53650	1,315.420	24.08	0.9801	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		5.35850	3.696	24.54	0.0170	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,295.55850	1,384.796	24.54	0.9830	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		2.82230	2.028	26.47	0.0093	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,583.02230	1,673.128	26.47	0.9907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		4.56290	3.176	25.01	0.0146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		1,020.90970	1,107.777	22.45	0.9689	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		9.66890	6.176	22.80	0.0287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		1,059.86890	1,147.276	22.80	0.9713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		3.90020	2.741	25.47	0.0126	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		1,434.10020	1,523.841	25.47	0.9874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		6.33650	4.320	24.08	0.0199	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		885.63440	970.020	21.26	0.9580	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		15.03100	8.730	21.34	0.0411	0.00	0	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	19/06/2017	Foreign Exchange Option	13.70	Put		895.23100	979.830	21.34	0.9589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		5.11610	3.537	24.68	0.0163	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,315.31610	1,404.637	24.68	0.9837	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		10.70970	6.677	22.45	0.0311	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put		614.76790	688.810	18.77	0.9160	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		29.56570	15.602	19.20	0.0740	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		659.76570	736.701	19.20	0.9260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		6.98660	4.732	23.81	0.0218	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		1,187.18660	1,275.832	23.81	0.9782	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		15.43440	8.920	21.26	0.0420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		561.81720	632.068	18.32	0.9013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		39.13050	19.651	18.43	0.0930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		579.33050	650.751	18.43	0.9070	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		11.57050	7.089	22.20	0.0331	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		991.77050	1,078.189	22.20	0.9669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call		34.56790	17.710	18.77	0.0840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		484.91720	550.530	18.06	0.8679	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		51.51580	27.317	18.12	0.1239	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		501.71580	568.417	18.12	0.8761	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		25.76810	13.793	19.63	0.0654	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		705.96810	784.893	19.63	0.9346	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		41.61720	20.968	18.32	0.0987	83,873.60	4,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		388.19120	446.603	17.71	0.8098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		71.46720	40.883	17.80	0.1741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		411.66720	471.983	17.80	0.8259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		35.65960	18.173	18.69	0.0861	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		605.85960	679.273	18.69	0.9139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		54.71720	29.430	18.06	0.1321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		240.05720	283.620	17.11	0.6657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		112.64430	71.221	17.34	0.2730	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		292.84430	342.321	17.34	0.7270	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		47.03470	24.407	18.20	0.1125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		527.23470	595.507	18.20	0.8875	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		77.99120	45.503	17.71	0.1902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		151.77330	181.733	16.64	0.5234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		190.40360	133.982	16.76	0.4391	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		170.60360	205.082	16.76	0.5609	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		59.85840	32.877	17.97	0.1451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		460.05840	523.977	17.97	0.8549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		139.85720	92.520	17.11	0.3343	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		62.39710	76.553	16.90	0.2861	0.00	0	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		276.98660	206.811	16.58	0.5823	1,240,867.80	6,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		107.18660	127.911	16.58	0.4177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		85.03430	50.578	17.63	0.2075	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		50.80940	34.313	18.88	0.1181	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		711.10940	785.613	18.88	0.8819	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		1.23160	1.207	35.27	0.0036	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,401.53160	3,492.507	35.27	0.9964	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		34.40690	23.562	19.31	0.0819	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		890.20690	970.462	19.31	0.9181	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		23.85430	14.220	19.22	0.0495	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		1,168.65430	1,250.120	19.22	0.9505	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		69.97550	50.935	18.50	0.1452	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		760.37550	832.435	18.50	0.8548	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		27.65180	18.705	19.47	0.0580	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,231.45180	1,313.705	19.47	0.9420	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		39.29480	27.904	19.22	0.0805	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,118.79480	1,198.604	19.22	0.9195	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.18090	0.176	32.20	0.0005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,109.68090	5,200.876	32.20	0.9995	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		181.23410	146.385	17.19	0.3223	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		446.33410	502.785	17.19	0.6777	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		72.51940	55.682	18.57	0.1395	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		911.11940	985.682	18.57	0.8605	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		20.44030	15.794	20.64	0.0425	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,690.34030	1,777.194	20.64	0.9575	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		202.79850	169.245	17.14	0.3283	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		503.99850	562.045	17.14	0.6717	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		37.31350	28.901	19.82	0.0713	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,438.51350	1,521.701	19.82	0.9287	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		136.52950	112.591	17.97	0.2303	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		733.32950	801.091	17.97	0.7697	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		3.99370	4.176	28.11	0.0094	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,630.79370	3,722.676	28.11	0.9906	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		107.55790	88.380	18.36	0.1821	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		915.65790	988.280	18.36	0.8179	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		209.15740	177.976	17.35	0.3164	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		588.55740	649.276	17.35	0.6836	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		131.28610	110.748	18.32	0.2033	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		945.68610	1,017.248	18.32	0.7967	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		235.99020	204.206	17.29	0.3267	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		637.79020	698.206	17.29	0.6733	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		9.04170	10.916	26.04	0.0192	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,875.64170	3,969.916	26.04	0.9808	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		230.51590	201.524	17.50	0.3037	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		757.11590	820.524	17.50	0.6963	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		582.40420	526.509	15.83	0.5796	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		316.80420	353.809	15.83	0.4204	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		406.13490	364.644	16.54	0.4463	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		520.53490	571.944	16.54	0.5537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		729.45260	665.123	15.46	0.6709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		122.86580	141.232	15.03	0.2254	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	17.39	Put		4,380.39130	4,473.675	23.75	0.9883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		2.57970	2.826	23.75	0.0056	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,986.97970	5,080.125	23.75	0.9944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,095.90600	1,015.896	14.79	0.8348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		80.30600	93.195	14.79	0.1652	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		938.46580	863.932	15.03	0.7746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		4,024.07430	4,117.435	23.75	0.9823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		6.15520	6.544	23.75	0.0120	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,360.55520	4,453.844	23.75	0.9880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call		0.00000	821.170	15.11	0.7550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put		0.00000	158.470	15.11	0.2450	1,663,939.20	10,500	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		5.99130	6.375	23.75	0.0117	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,500.50660	3,594.011	23.14	0.9717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		12.45970	13.534	23.75	0.0230	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,796.85970	3,890.834	23.75	0.9770	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,984.40000	987,077.300	23.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		9.67430	10.135	23.75	0.0177	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		2,050.06680	2,133.054	19.98	0.9094	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		25.20550	23.163	21.93	0.0394	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		3,009.60550	3,100.463	21.93	0.9606	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		6.07270	6.459	23.75	0.0118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,370.47270	4,463.759	23.75	0.9882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		16.10660	16.711	23.14	0.0283	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,637.40320	1,716.395	19.32	0.8628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		89.46960	76.957	19.52	0.1207	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,763.86960	1,844.257	19.52	0.8793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		10.06190	10.528	23.75	0.0184	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,994.46190	4,087.828	23.75	0.9816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		65.66680	55.754	19.98	0.0906	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,443.03580	1,519.509	18.99	0.8324	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		111.66310	96.887	19.20	0.1476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,566.06310	1,644.187	19.20	0.8524	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		17.58140	17.781	22.90	0.0302	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,401.98140	3,495.081	22.90	0.9698	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		103.00320	89.095	19.32	0.1372	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,347.34770	1,423.226	18.83	0.8150	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call		138.96830	122.028	18.88	0.1801	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put		1,373.36830	1,449.328	18.88	0.8199	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		86.81600	74.584	19.57	0.1174	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,791.21600	1,871.884	19.57	0.8826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		128.63580	112.209	18.99	0.1676	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		997.71900	1,066.651	17.96	0.7369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		186.51110	165.208	18.25	0.2342	74,343.56	450	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		1,110.91110	1,182.508	18.25	0.7658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		108.33200	93.887	19.24	0.1436	0.00	0	17,402

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,592.73200	1,671.187	19.24	0.8564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			142.94770	125.926	18.83	0.1850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			919.26550	986.113	17.75	0.7143	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			223.82810	198.836	17.85	0.2742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			958.22810	1,026.136	17.85	0.7258	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			129.94290	113.393	18.98	0.1691	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,434.34290	1,510.693	18.98	0.8309	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			213.31900	189.351	17.96	0.2631	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			0.00000	794.129	17.22	0.6506	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			284.88270	254.064	17.33	0.3358	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			769.28270	831.364	17.33	0.6642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			145.66790	128.589	18.80	0.1883	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,330.06790	1,405.889	18.80	0.8117	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			234.86550	208.813	17.75	0.2857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			526.70170	578.426	16.56	0.5570	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			345.34370	309.026	16.90	0.3928	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			629.74370	686.326	16.90	0.6072	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			221.68380	196.901	17.87	0.2719	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			966.08380	1,034.201	17.87	0.7281	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call			0.00000	266.828	17.22	0.3494	2,334,749.38	8,750	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			340.27480	378.981	15.91	0.4386	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			459.09540	413.374	16.27	0.4901	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			443.49540	490.674	16.27	0.5099	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			251.26460	223.645	17.60	0.3025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			865.66460	930.945	17.60	0.6975	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			402.30170	361.126	16.56	0.4430	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			213.85260	242.423	15.46	0.3291	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			667.74050	606.753	15.61	0.6345	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			252.14050	284.053	15.61	0.3655	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			313.71240	280.225	17.11	0.3635	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			698.11240	757.525	17.11	0.6365	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			555.87480	501.681	15.91	0.5614	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			309.28850	278.095	17.29	0.3487	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			774.68850	836.595	17.29	0.6513	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			9.89270	11.139	23.40	0.0188	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,105.29270	4,199.639	23.40	0.9812	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			417.19450	377.117	16.63	0.4415	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			560.49450	613.517	16.63	0.5585	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			131.14430	117.680	19.43	0.1525	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,851.64430	1,931.780	19.43	0.8475	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			13.27460	7.607	20.56	0.0135	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,365.37460	4,453.307	20.56	0.9865	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			614.51860	565.577	16.09	0.5457	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			436.61860	481.277	16.09	0.4543	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			387.68880	355.521	17.16	0.3847	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			789.78880	851.221	17.16	0.6153	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	27/10/2017	Foreign Exchange Option	14.10	Call			241.81880	221.037	18.31	0.2592	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,243.91880	1,316.737	18.31	0.7408	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			301.99820	278.878	17.97	0.3002	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,148.19820	1,219.078	17.97	0.6998	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			467.70780	434.685	17.02	0.4152	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			802.20780	863.485	17.02	0.5848	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			26.94630	19.634	21.98	0.0271	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,601.44630	4,688.434	21.98	0.9729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			196.77140	181.975	19.34	0.1899	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,989.67140	2,069.575	19.34	0.8101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			559.41940	522.082	16.72	0.4587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			732.31940	789.682	16.72	0.5413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			552.10620	515.217	16.76	0.4541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			745.00620	802.817	16.76	0.5459	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			333.09720	310.806	18.14	0.3006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,305.99720	1,378.406	18.14	0.6994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			625.55610	584.233	16.43	0.4994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			628.45610	681.834	16.43	0.5006	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			617.39800	576.559	16.47	0.4945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			640.29800	694.159	16.47	0.5055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			373.23490	348.287	17.81	0.3312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,166.13490	1,235.887	17.81	0.6688	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			718.90990	671.500	16.09	0.5525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			511.80990	559.100	16.09	0.4475	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			664.08280	620.010	16.28	0.5218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			576.98280	627.610	16.28	0.4782	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			516.92670	482.234	16.93	0.4314	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			809.82670	869.834	16.93	0.5686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,058.22130	991.650	15.18	0.7116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			251.12130	279.250	15.18	0.2884	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			992.71290	930.012	15.30	0.6853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			285.61290	317.612	15.30	0.3147	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			570.57260	532.554	16.67	0.4658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			713.47260	770.154	16.67	0.5342	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			902.05810	844.773	15.54	0.6451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			344.95810	382.373	15.54	0.3549	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			638.11670	595.930	16.38	0.5069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			611.01670	663.530	16.38	0.4931	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,347.61490	1,270.737	14.80	0.8084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			140.51490	158.337	14.80	0.1916	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			55.16550	45.555	22.32	0.0534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,148.06550	4,233.155	22.32	0.9466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			54.72740	45.178	22.32	0.0530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,157.62740	4,242.778	22.32	0.9470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,554.91430	1,469.267	14.67	0.8586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			97.81430	106.867	14.67	0.1414	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			59.72790	49.489	22.32	0.0574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,052.62790	4,137.089	22.32	0.9426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			57.86280	47.879	22.32	0.0558	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,090.76280	4,175.479	22.32	0.9442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,190.34750	1,118.655	15.00	0.7592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			193.24750	216.255	15.00	0.2408	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			71.71250	62.823	21.97	0.0713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,684.61250	3,770.423	21.97	0.9287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			62.67530	52.427	22.32	0.0603	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,985.57530	4,070.027	22.32	0.9397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			29.69190	23.884	22.32	0.0304	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,882.59190	4,971.484	22.32	0.9696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			106.56380	97.788	20.73	0.1085	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,899.46380	2,985.388	20.73	0.8915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			94.32800	85.474	21.09	0.0956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,127.22800	3,213.074	21.09	0.9044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			55.60690	45.935	22.32	0.0538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,138.50690	4,223.535	22.32	0.9462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			183.27630	169.378	19.48	0.1783	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,086.17630	2,166.978	19.48	0.8217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			182.09960	168.283	19.50	0.1773	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,094.99960	2,175.883	19.50	0.8227	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			61.16290	50.729	22.32	0.0586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,024.06290	4,108.329	22.32	0.9414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			273.22020	253.468	18.67	0.2524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,566.12020	1,641.068	18.67	0.7476	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			267.84320	248.428	18.71	0.2482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,590.74320	1,666.028	18.71	0.7518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			81.17820	72.282	21.56	0.0816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,424.07820	3,509.882	21.56	0.9184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			352.52810	328.946	17.97	0.3156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,235.42810	1,306.546	17.97	0.6844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			339.43860	316.723	18.08	0.3055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,282.33860	1,354.323	18.08	0.6945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			143.07080	131.908	20.01	0.1428	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,435.97080	2,519.508	20.01	0.8572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			453.21340	422.605	17.27	0.3885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			946.11340	1,010.205	17.27	0.6115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			395.28810	368.898	17.64	0.3475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,098.18810	1,166.498	17.64	0.6525	0.00	0	34,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			527.29540	492.026	16.92	0.4345	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			811.89540	871.526	16.92	0.5655	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			32.98890	27.178	22.41	0.0336	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,837.58890	4,926.678	22.41	0.9664	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			576.94110	539.128	16.71	0.4576	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			768.84110	826.228	16.71	0.5424	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			442.04690	414.311	17.78	0.3429	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,317.44690	1,386.011	17.78	0.6571	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			450.89550	422.619	17.74	0.3474	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,302.09550	1,370.219	17.74	0.6526	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			359.31980	336.064	18.64	0.2709	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,875.11980	1,949.064	18.64	0.7291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			324.92760	303.742	18.89	0.2484	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,040.72760	2,116.742	18.89	0.7516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			122.05830	111.974	22.22	0.0981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			552.70710	595.578	15.81	0.4086	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			913.23000	860.457	15.91	0.5764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			589.03000	633.457	15.91	0.4236	0.00	0	113,476
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			716.36620	765.734	16.26	0.4719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			120.60150	110.619	22.22	0.0971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,236.40150	4,323.619	22.22	0.9029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			273.35690	255.354	19.32	0.2135	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,339.15690	2,418.354	19.32	0.7865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			946.90710	892.578	15.81	0.5914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,217.85830	4,304.974	22.22	0.9019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			121.32790	111.295	22.22	0.0976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,227.12790	4,314.295	22.22	0.9024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			777.61000	731.297	16.38	0.5119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			763.41000	814.297	16.38	0.4881	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			810.56620	762.734	16.26	0.5281	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			405.14440	380.176	18.58	0.2846	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,936.14440	2,009.276	18.58	0.7154	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			282.09540	264.364	19.57	0.2071	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,623.09540	2,703.464	19.57	0.7929	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			562.73160	530.328	17.71	0.3691	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,461.43160	1,527.528	17.71	0.6309	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			595.75560	561.591	17.55	0.3852	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,386.35560	1,450.791	17.55	0.6148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			293.19130	277.067	20.13	0.1980	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,093.49130	3,176.867	20.13	0.8020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			204.11210	187.019	21.98	0.1349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,314.41210	4,396.819	21.98	0.8651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			203.61940	186.099	21.98	0.1344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,323.91940	4,405.899	21.98	0.8656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,138.72500	1,079.714	15.75	0.6112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			609.02500	649.514	15.75	0.3888	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			883.28980	834.824	16.60	0.5058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			943.58980	994.624	16.60	0.4942	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			202.65640	185.183	21.98	0.1338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,332.95640	4,414.983	21.98	0.8662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,610.43540	2,513.740	12.31	0.9541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			30.73540	33.540	12.31	0.0459	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			699.60420	664.026	17.95	0.3929	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,619.00420	1,684.426	17.95	0.6071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			712.51130	678.074	18.24	0.3837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,786.41130	1,853.874	18.24	0.6163	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			710.02930	675.712	18.25	0.3826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,793.92930	1,861.512	18.25	0.6174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			707.56400	673.366	18.26	0.3815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,801.46400	1,869.166	18.26	0.6185	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			824.53460	787.739	18.24	0.4091	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,785.43460	1,852.039	18.24	0.5909	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			831.11230	795.229	18.45	0.4003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,935.11230	2,003.429	18.45	0.5997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			828.55670	792.788	18.46	0.3992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,942.55670	2,010.988	18.46	0.6008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			826.01070	790.349	18.47	0.3982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,950.01070	2,018.549	18.47	0.6018	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			942.06560	903.826	18.44	0.4216	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,944.46560	2,012.026	18.44	0.5784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			949.47550	912.107	18.61	0.4138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,090.57550	2,159.907	18.61	0.5862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			946.87520	909.609	18.62	0.4129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,097.97520	2,167.409	18.62	0.5871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			944.28380	907.126	18.63	0.4119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,105.38380	2,174.926	18.63	0.5881	0.00	0	0
Total \$ / R Option												5,397,773.53	29,700	1,927,876
Total \$ / R												1,181,780,394.23	121,808	3,097,039
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.72890		12.81980			0.0000	381,867.00	30	638
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			12.92270		13.01560			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.11240		13.20710			0.0000	65,562.00	5	52
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.29700		13.39420			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.48020		13.57970			0.0000	0.00	0	182
Total \$ / R MAXI Future												447,429.00	35	897
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			20.83550	10.420	38.10	0.0004	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			355,040.83550	364,120.420	38.10	0.9996	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			20.69410	10.300	38.16	0.0004	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			356,040.69410	365,120.300	38.16	0.9996	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			20.55450	10.181	38.21	0.0004	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			357,040.55450	366,120.181	38.21	0.9996	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			5,719.63920	4,826.479	20.19	0.0795	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			218,159.63920	226,556.479	20.19	0.9205	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			5,663.77700	4,777.250	20.20	0.0788	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			219,103.77700	227,507.250	20.20	0.9212	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			5,608.49510	4,728.448	20.22	0.0780	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	18/09/2017	Foreign Exchange	Option	15.16	Put	220,048.49510	228,458.448	20.22	0.9220	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.74	Call	44,147.02980	41,162.910	17.34	0.3804	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.74	Put	97,437.02980	103,922.909	17.34	0.6196	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.75	Call	43,858.50870	40,893.030	17.35	0.3783	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.75	Put	98,148.50870	104,653.030	17.35	0.6217	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.76	Call	43,571.57350	40,629.755	17.37	0.3764	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange	Option	13.76	Put	98,861.57350	105,389.755	17.37	0.6236	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.71	Call	65,493.12710	61,509.743	16.86	0.4484	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.71	Put	97,073.12710	102,809.743	16.86	0.5516	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.72	Call	65,154.25580	61,189.668	16.88	0.4465	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.72	Put	97,734.25580	103,489.668	16.88	0.5535	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.73	Call	64,817.22820	60,871.372	16.89	0.4447	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange	Option	13.73	Put	98,397.22820	104,171.372	16.89	0.5553	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.92	Call	78,248.82250	73,891.717	16.97	0.4603	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.92	Put	112,278.82250	117,871.717	16.97	0.5397	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.93	Call	77,912.34690	73,572.750	16.98	0.4588	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.93	Put	112,942.34690	118,552.750	16.98	0.5412	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.94	Call	77,578.00590	73,254.772	17.00	0.4572	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange	Option	13.94	Put	113,608.00590	119,234.772	17.00	0.5428	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											447,429.00	35	897
£ / R	On	19/06/2017	Foreign Exchange	Future	16.46370		16.51450		0.0000		28,778,547.60	1,748	50,674
£ / R	On	30/06/2017	Foreign Exchange	Future	16.50080		16.55210		0.0000		49,502.40	3	5
£ / R	On	18/09/2017	Foreign Exchange	Future	16.76130		16.81430		0.0000		6,905,655.60	412	6,585
£ / R	On	18/12/2017	Foreign Exchange	Future	17.05670		17.11090		0.0000		0.00	0	4,136
£ / R	On	19/03/2018	Foreign Exchange	Future	17.34960		17.40580		0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Future	17.64140		17.69930		0.0000		6,739,014.80	382	3,414
Total £ / R Future											42,472,720.40	2,545	64,814
£ / R	On	19/06/2017	Foreign Exchange	Option	16.50	Call	243.48100	201.007	16.98	0.4802	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange	Option	16.50	Put	228.98100	237.307	16.98	0.5198	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange	Option	17.50	Call	15.43590	14.966	19.46	0.0567	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange	Option	17.50	Put	1,000.93590	1,051.266	19.46	0.9433	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	19.00	Call	1.81630	0.766	26.40	0.0030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	19.00	Put	2,487.31630	2,537.066	26.40	0.9970	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	24.02	Call	0.00040	0.003	44.76	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	24.02	Put	7,505.50040	7,556.303	44.76	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	24.03	Call	0.00030	0.003	44.76	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	24.03	Put	7,515.50030	7,566.303	44.76	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	24.04	Call	0.00030	0.003	44.76	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange	Option	24.04	Put	7,525.50030	7,576.303	44.76	1.0000	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange	Option	16.86	Call	178.63770	148.728	16.89	0.3209	0.00	0	0
£ / R	On	30/06/2017	Foreign Exchange	Option	16.86	Put	486.53770	507.928	16.89	0.6791	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange	Option	17.99	Call	224.12350	211.193	17.46	0.2393	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	17.99	Put			1,399.82350	1,439.893	17.46	0.7607	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			222.25720	209.411	17.47	0.2376	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,407.95720	1,448.111	17.47	0.7624	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			220.40590	207.642	17.48	0.2360	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,416.10590	1,456.342	17.48	0.7640	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			5.45710	3.088	19.60	0.0042	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,054.55710	8,106.388	19.60	0.9958	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			5.54550	3.144	19.60	0.0043	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,034.64550	8,086.444	19.60	0.9957	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			5.50110	3.116	19.60	0.0043	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,044.60110	8,096.416	19.60	0.9957	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,043.60010	1,012.943	15.41	0.5507	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			847.80010	873.343	15.41	0.4493	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,038.89990	1,008.354	15.42	0.5490	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			853.09990	878.754	15.42	0.4510	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,034.21710	1,003.789	15.43	0.5473	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			858.41710	884.189	15.43	0.4527	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,029.68210	998.174	15.52	0.4961	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,220.38210	1,246.774	15.52	0.5039	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,025.78480	994.376	15.53	0.4948	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,226.48480	1,252.976	15.53	0.5052	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,021.90150	990.592	15.53	0.4934	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,232.60150	1,259.192	15.53	0.5066	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												42,472,720.40	2,545	66,214
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11529		0.11609			0.0000	683,675.63	5,930	6,052
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11753		0.11836			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11980		0.12065			0.0000	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12209		0.12296			0.0000	0.00	0	0
Total ¥ / R Future												683,675.63	5,930	6,052
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	0.000	31.40	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,390.90000	5,470.900	31.40	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.01320	0.002	31.40	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,390.91320	3,470.902	31.40	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00010	0.000	31.40	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,390.90010	4,470.900	31.40	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			21.54640	17.993	23.76	0.0321	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,185.64640	3,264.693	23.76	0.9679	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			5.53710	4.457	23.76	0.0092	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,169.63710	4,251.157	23.76	0.9908	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.27140	0.985	23.76	0.0023	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,165.37140	5,247.685	23.76	0.9977	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,240.59710	1,180.608	16.66	0.7765	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	0.11	Put			175.99710	200.308	16.66	0.2235	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			677.19280	639.359	18.53	0.5223	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			612.59280	659.059	18.53	0.4777	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			356.26690	334.291	20.14	0.3157	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,291.66690	1,353.991	20.14	0.6843	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,508.45740	1,449.243	16.62	0.7826	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			212.55740	240.543	16.62	0.2174	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			940.06810	902.492	18.56	0.5742	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			644.16810	693.792	18.56	0.4258	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			573.98590	546.384	19.91	0.3946	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,278.08590	1,337.684	19.91	0.6054	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												683,675.63	5,930	6,052
€ / R	On	19/06/2017	Foreign Exchange Future			14.33030		14.45790			0.0000	18,658,050.60	1,302	64,678
€ / R	On	30/06/2017	Foreign Exchange Future			14.36590		14.49410			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.61950		14.75020			0.0000	1,856,676.50	127	6,882
€ / R	On	18/12/2017	Foreign Exchange Future			14.90880		15.04270			0.0000	0.00	0	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.19770		15.33490			0.0000	2,158,073.40	142	4,152
Total € / R Future												22,672,800.50	1,571	80,469
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			411.06950	306.336	15.71	0.6981	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			63.16950	86.036	15.71	0.3019	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			2.02700	1.050	24.72	0.0049	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,742.12380	4,869.742	40.89	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,804.12700	1,930.750	24.72	0.9951	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.02520	0.044	40.89	0.0002	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,722.12520	4,849.744	40.89	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.02450	0.043	40.89	0.0002	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,732.12450	4,859.743	40.89	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.02380	0.042	40.89	0.0002	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			141.62880	98.083	16.43	0.2664	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			417.52880	502.183	16.43	0.7336	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			10.20320	9.730	24.00	0.0152	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,740.00320	4,870.230	24.00	0.9848	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			10.43760	9.950	24.00	0.0155	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,720.23760	4,850.450	24.00	0.9845	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			10.31980	9.839	24.00	0.0153	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,730.11980	4,860.339	24.00	0.9847	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,265.18980	1,162.022	14.25	0.7436	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			222.48980	253.222	14.25	0.2564	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			288.63750	259.830	17.27	0.2466	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,635.93750	1,741.030	17.27	0.7534	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			103.27070	92.244	19.19	0.0987	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,110.57070	3,233.444	19.19	0.9013	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	18.06	Call			102.69000	91.689	19.20	0.0981	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,119.99000	3,242.889	19.20	0.9019	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			102.11510	91.136	19.21	0.0976	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,129.41510	3,252.336	19.21	0.9024	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			10.18270	7.385	20.60	0.0101	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,377.48270	6,508.585	20.60	0.9899	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			583.53930	643.503	14.99	0.4089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			959.94940	887.625	15.18	0.5556	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			675.04940	739.925	15.18	0.4444	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,058.70110	980.913	14.97	0.5951	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			573.80110	633.213	14.97	0.4049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,053.55670	976.047	14.98	0.5931	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			578.65670	638.347	14.98	0.4069	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,048.43930	971.203	14.99	0.5911	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												22,672,800.50	1,571	122,117
AUS / R	On	19/06/2017	Foreign Exchange Future			9.52330		9.52920			0.0000	2,952,223.00	310	23,305
AUS / R	On	18/09/2017	Foreign Exchange Future			9.65640		9.66330			0.0000	0.00	0	2,267
AUS / R	On	18/12/2017	Foreign Exchange Future			9.78740		9.79490			0.0000	29,362.20	3	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			9.91580		9.92430			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.04430		10.05300			0.0000	5,444,010.60	542	2,041
Total AUS / R Future												8,425,595.80	855	28,766
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,520.94580	2,526.943	39.12	0.9988	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.14710	0.246	39.29	0.0012	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,530.94710	2,536.946	39.29	0.9988	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.14840	0.251	39.47	0.0012	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,540.94840	2,546.950	39.47	0.9988	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.14580	0.243	39.12	0.0012	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			9.29480	10.106	21.40	0.0251	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,515.99480	2,523.706	21.40	0.9749	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			9.29670	10.099	21.46	0.0250	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,525.99670	2,533.699	21.46	0.9750	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			9.29880	10.093	21.52	0.0249	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,535.99880	2,543.693	21.52	0.9751	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			35.87470	36.662	17.16	0.0706	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,110.97470	2,119.262	17.16	0.9294	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			35.54180	36.435	17.19	0.0701	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,120.64180	2,129.035	17.19	0.9299	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			36.21160	36.893	17.13	0.0711	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,101.31160	2,109.493	17.13	0.9289	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			425.95810	426.283	13.14	0.4977	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			491.65810	500.483	13.14	0.5023	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			421.94760	422.306	13.16	0.4944	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	10.00	Put			497.64760	506.506	13.16	0.5056	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			417.97480	418.365	13.17	0.4910	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			503.67480	512.565	13.17	0.5090	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			816.23220	824.169	13.45	0.6036	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			365.15440	364.333	13.43	0.4015	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			802.15440	810.033	13.43	0.5985	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			362.17930	361.389	13.44	0.3990	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			809.17930	817.089	13.44	0.6010	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			359.23220	358.469	13.45	0.3964	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												8,425,595.80	855	28,766
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.43620		9.48890			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.59600		9.65020			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.75410		9.80910			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.90870		9.96540			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,997
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.14050	0.158	35.20	0.0009	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,241.24050	2,293.958	35.20	0.9991	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.13980	0.160	35.36	0.0009	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,251.23980	2,303.960	35.36	0.9991	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.13920	0.161	35.52	0.0009	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,261.23920	2,313.961	35.52	0.9991	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			18.15910	16.579	17.44	0.0463	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,647.95910	1,700.579	17.44	0.9537	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			17.82170	16.291	17.46	0.0456	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,657.62170	1,710.291	17.46	0.9544	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			17.49060	16.009	17.47	0.0448	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,667.29060	1,720.009	17.47	0.9552	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			182.56280	169.695	15.41	0.2672	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			903.46280	945.595	15.41	0.7328	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			180.60330	167.859	15.43	0.2648	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			911.50330	953.759	15.43	0.7352	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			178.66810	166.041	15.45	0.2624	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			919.56810	961.941	15.45	0.7376	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			447.43500	423.077	14.03	0.4762	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			542.03500	574.377	14.03	0.5238	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			443.53890	419.372	14.04	0.4731	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			548.13890	580.672	14.04	0.5269	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			439.67440	415.701	14.06	0.4700	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			554.27440	587.001	14.06	0.5300	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	6,997
CHF / R	On	19/06/2017	Foreign Exchange Future			13.20700		13.31160			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.48720		13.59480			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77060		13.88080			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.05440		14.16820			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			0.83350	0.537	32.57	0.0022	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,559.23350	2,663.537	32.57	0.9978	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.82240	0.528	32.62	0.0022	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,569.22240	2,673.528	32.62	0.9978	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.81150	0.519	32.67	0.0021	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,579.21150	2,683.519	32.67	0.9979	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			77.43660	62.913	18.58	0.1025	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,862.63660	1,955.713	18.58	0.8975	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			76.49530	62.187	18.59	0.1014	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,871.69530	1,964.987	18.59	0.8986	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			75.56290	61.470	18.60	0.1004	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,880.76290	1,974.270	18.60	0.8996	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			586.16370	537.358	16.12	0.4630	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			725.36370	786.758	16.12	0.5370	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			582.39240	533.810	16.14	0.4607	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			731.59240	793.210	16.14	0.5393	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			578.64480	530.281	16.15	0.4584	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			737.84480	799.681	16.15	0.5416	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			809.18820	757.613	16.05	0.5114	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			780.98820	843.213	16.05	0.4886	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			804.96010	753.727	16.06	0.5094	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			786.76010	849.327	16.06	0.4906	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			800.86300	749.861	16.08	0.5075	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			792.66300	855.461	16.08	0.4925	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			1.87440		1.88820			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.88870		1.90320			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.90480		1.91890			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91980		1.93440			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			3,618.89920	3,756.699	32.16	0.9979	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.82180	0.641	32.60	0.0019	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,718.82180	3,856.641	32.60	0.9981	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.98680	0.765	31.71	0.0023	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			3,518.98680	3,656.765	31.71	0.9977	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.89920	0.699	32.16	0.0021	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			99.19890	87.376	17.89	0.1049	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,467.19890	2,600.376	17.89	0.8951	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			90.49000	80.294	17.97	0.0974	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,558.49000	2,693.294	17.97	0.9026	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			82.49350	73.778	18.05	0.0904	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,650.49350	2,786.778	18.05	0.9096	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,096.86810	1,188.178	15.67	0.5759	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			761.37840	706.376	15.51	0.4585	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			972.37840	1,058.376	15.51	0.5415	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			722.75300	670.441	15.59	0.4411	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,033.75300	1,122.441	15.59	0.5589	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			685.86810	636.178	15.67	0.4241	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,007.22520	943.150	15.26	0.4961	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,063.22520	1,145.150	15.26	0.5039	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,096.63650	1,025.835	15.13	0.5264	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			952.63650	1,027.835	15.13	0.4736	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,051.15160	983.723	15.20	0.5112	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			1,007.15160	1,085.723	15.20	0.4888	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.93340		1.95110			0.0000	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Future			1.97300		1.99120			0.0000	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.01310		2.03180			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			6.90370	4.014	25.85	0.0121	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,195.90370	2,370.014	25.85	0.9879	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			6.03990	3.475	26.24	0.0104	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,295.03990	2,469.475	26.24	0.9896	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			7.91760	4.653	25.45	0.0140	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,096.91760	2,270.653	25.45	0.9860	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Call			835.88540	727.190	14.42	0.5754	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			423.88540	497.190	14.42	0.4246	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call			781.42660	678.858	14.54	0.5492	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put			469.42660	548.858	14.54	0.4508	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call			729.65830	633.214	14.66	0.5234	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put			517.65830	603.214	14.66	0.4766	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			703.29670	796.855	14.68	0.4544	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			972.34450	883.316	14.76	0.5272	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			754.34450	852.316	14.76	0.4728	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			925.31010	840.632	14.84	0.5091	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			807.31010	909.632	14.84	0.4909	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	2.00	Call			1,021.29670	927.855	14.68	0.5456	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			1.63400		1.64590			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.66250		1.67460			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.69020		1.70250			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.71610		1.72860			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			0.87360	0.715	32.51	0.0024	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,141.87360	3,260.715	32.51	0.9976	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.78510	0.655	33.06	0.0021	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,241.78510	3,360.655	33.06	0.9979	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.70830	0.602	33.61	0.0020	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,341.70830	3,460.602	33.61	0.9980	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			83.83280	71.774	20.50	0.0887	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,737.83280	2,846.774	20.50	0.9113	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			78.31070	66.861	20.65	0.0831	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,832.31070	2,941.861	20.65	0.9169	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			73.20020	62.323	20.80	0.0778	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,927.20020	3,037.323	20.80	0.9222	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			600.92390	559.637	17.15	0.3977	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,175.92390	1,257.637	17.15	0.6023	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			571.53820	532.532	17.30	0.3819	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,246.53820	1,330.532	17.30	0.6181	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			543.68220	506.872	17.45	0.3666	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,318.68220	1,404.872	17.45	0.6334	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,116.97470	1,190.493	16.52	0.5240	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			978.65340	923.383	16.28	0.5065	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			992.65340	1,062.383	16.28	0.4935	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			940.01980	886.670	16.40	0.4911	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,054.01980	1,125.670	16.40	0.5089	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			902.97470	851.493	16.52	0.4760	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			0.12300		0.12370			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12270		0.12340			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12160		0.12290			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12120		0.12220			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12060		0.12140			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			1.50810		1.52130			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.53360		1.54710			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.55900		1.57270			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.58380		1.59780			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			9.08590		9.14620			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.20740		9.26890			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.32560		9.38830			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.43940		9.50320			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			0.15210	0.069	28.65	0.0005	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,793.95210	1,854.169	28.65	0.9995	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.14840	0.070	28.84	0.0005	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,803.94840	1,864.170	28.84	0.9995	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.14480	0.072	29.02	0.0005	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,813.94480	1,874.172	29.02	0.9995	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,330.28090	1,388.512	17.06	0.9283	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			28.61470	25.433	17.07	0.0706	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,339.71470	1,398.033	17.07	0.9294	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			28.05920	24.963	17.09	0.0694	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,349.15920	1,407.563	17.09	0.9306	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			29.18090	25.912	17.06	0.0717	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			694.87960	883.087	21.61	0.5976	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			267.69730	396.268	21.63	0.4076	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			679.39730	870.668	21.63	0.5924	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			265.42660	392.466	21.62	0.4050	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			687.12660	876.866	21.62	0.5950	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			263.17960	388.687	21.61	0.4024	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			537.27660	484.451	14.53	0.5255	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			474.07660	485.051	14.53	0.4745	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			525.55410	485.114	14.69	0.5225	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			472.35410	495.714	14.69	0.4775	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			513.85480	485.814	14.85	0.5197	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			470.65480	506.414	14.85	0.4803	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			1.25190		1.25810			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.26510		1.27320			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.27700		1.28790			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.28910		1.30090			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			1,419.00000	1,481.000		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			1,219.00000	1,281.000		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			1,319.00000	1,381.000		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			868.00000	949.000		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			968.00000	1,049.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			1,068.00000	1,149.000		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			321.00000	430.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			121.00000	230.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			221.00000	330.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	109.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			91.00000	209.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			191.00000	309.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.29340		1.28820			0.0000	19,401.00	15	8,123
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29700		1.29190			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30080		1.29560			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.30480		1.29950			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												19,401.00	15	8,123
Total QUANTO £ / \$												19,401.00	15	8,123
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12580		1.12780			0.0000	292,708.00	260	62
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.13130		1.13330			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13700		1.13900			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.14290		1.14490			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												292,708.00	260	62
Total QUANTO € / \$												292,708.00	260	62
RAIN	On	19/06/2017	Foreign Exchange Future			21,992.24000		22,158.55000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,341.40000		22,513.01000			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			9.21510		9.27880			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.36570		9.43080			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			1.02730	0.552	25.08	0.0040	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,232.22730	1,295.452	25.08	0.9960	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.99730	0.533	25.15	0.0039	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,242.19730	1,305.433	25.15	0.9961	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.96830	0.514	25.22	0.0037	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,252.16830	1,315.414	25.22	0.9963	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			411.29430	453.008	14.90	0.6211	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			208.76090	185.676	14.92	0.3742	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			417.96090	459.976	14.92	0.6258	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			205.47430	182.691	14.94	0.3696	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			424.67430	466.991	14.94	0.6304	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			212.09430	188.708	14.90	0.3789	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			3.60230		3.63680			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.56690		3.60130			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.50180		3.53590			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			0.05600	0.026	26.03	0.0005	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			623.25600	657.726	26.03	0.9995	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.05010	0.023	26.13	0.0005	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			633.25010	667.723	26.13	0.9995	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.04480	0.021	26.23	0.0004	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			643.24480	677.721	26.23	0.9996	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			146.42130	121.913	14.20	0.5547	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			85.12130	95.013	14.20	0.4453	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			140.56390	116.473	14.16	0.5400	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			89.26390	99.573	14.16	0.4600	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			134.84410	111.677	14.19	0.5253	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			93.54410	104.777	14.19	0.4747	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			194.20110	174.962	14.45	0.5183	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			168.30110	183.162	14.45	0.4817	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			189.12210	170.592	14.47	0.5095	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			173.22210	188.792	14.47	0.4905	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			184.13150	166.308	14.49	0.5007	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			178.23150	194.508	14.49	0.4993	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			1.35460		1.36480			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.32800		1.33790			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.30270		1.31240			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.27920		1.28880			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 251 396 951.03	103,319	1,370,736
Total Options												5 397 773.53	29,700	1,970,924
Grand Total:												1,256,794,724.56	133,019	3,341,660