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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2017 Foreign Exchange Future			12.86150		12.61170			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.87350		12.61180			0.0000	2,430,851,511.00	188,826	353,041
\$ / R On 23/06/2017 Foreign Exchange Future			12.88700		12.61170			0.0000	0.00	0	0
\$ / R On 28/06/2017 Foreign Exchange Future			12.89630		12.62280			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.90000		12.62700			0.0000	0.00	0	5,060
\$ / R On 05/07/2017 Foreign Exchange Future			12.90940		12.63770			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.91310		12.64190			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.91870		12.64830			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.92240		12.65260			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.92620		12.65680			0.0000	0.00	0	3,920
\$ / R On 17/07/2017 Foreign Exchange Future			12.93180		12.66320			0.0000	0.00	0	1,272
\$ / R On 18/07/2017 Foreign Exchange Future			12.93360		12.80710			0.0000	0.00	0	0
\$ / R On 19/07/2017 Foreign Exchange Future			12.93550		12.66750			0.0000	0.00	0	1,080
\$ / R On 21/07/2017 Foreign Exchange Future			12.93950		12.67170			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.94820		12.68020			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.95250		12.68440			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			12.96120		12.69280			0.0000	3,084,765.60	238	3,274
\$ / R On 04/08/2017 Foreign Exchange Future			12.96990		12.70130			0.0000	0.00	0	1,350
\$ / R On 11/08/2017 Foreign Exchange Future			12.98510		12.71610			0.0000	0.00	0	70
\$ / R On 17/08/2017 Foreign Exchange Future			12.99810		12.72870			0.0000	0.00	0	0
\$ / R On 29/08/2017 Foreign Exchange Future			13.02350		12.75360			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	31/08/2017	Foreign Exchange Future			13.02770		12.75770			0.0000	0.00	0	2,500
\$ / R	On	18/09/2017	Foreign Exchange Future			13.06540		12.79470			0.0000	2,221,784,335.40	170,051	884,065
\$ / R	On	27/09/2017	Foreign Exchange Future			13.08450		12.81340			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.08660		12.81550			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.13970		12.86730			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.14820		12.87560			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.18430		12.91090			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.21620		12.94200			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.25860		12.98350			0.0000	659,535,798.40	49,744	119,785
\$ / R	On	22/12/2017	Foreign Exchange Future			13.26700		12.99160			0.0000	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Future			13.28960		13.01360			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.37590		13.09760			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.38000		13.10160			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.44580		13.16550			0.0000	403,374.00	30	9,601
\$ / R	On	25/04/2018	Foreign Exchange Future			13.52070		13.23920			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.55300		13.27110			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.56110		13.27910			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.62990		13.34680			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.74810		13.46310			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.82210		13.53590			0.0000	25,018,001.00	1,810	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.94270		13.65430			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.00820		13.71880			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.13720		13.84560			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.20700		13.91420			0.0000	0.00	0	1,500
Total \$ / R Future												5,340,677,785.40	410,699	1,396,777
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Put			519.40730	268.500	18.44	1.0000	0.00	0	0
\$ / R	On	15/06/2017	Foreign Exchange Option	13.13	Call			1.10730	0.000	18.44	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			0.10990	0.050	51.43	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,908.30990	2,646.550	51.43	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			0.11320	0.051	51.72	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,918.31320	2,656.551	51.72	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			0.10680	0.048	51.14	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Call			2.00260	5.069	22.05	0.0423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.70	Put			143.77020	23.854	15.62	0.2011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.70	Call			55.57020	197.354	15.62	0.7989	0.00	0	200
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,488.22390	2,226.536	43.45	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			0.02390	0.036	43.45	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.04750	0.104	85.53	0.0004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			6,388.20080	6,126.502	85.53	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00080	0.002	85.53	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			3.77320	10.253	19.86	0.0844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			641.97320	386.753	19.86	0.9156	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.40	Put			790.20260	531.569	22.05	0.9577	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			15.64280	1.331	19.91	0.0140	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,788.28900	1,526.573	32.95	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			0.08900	0.073	32.95	0.0006	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,428.43010	1,166.691	28.24	0.9982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			0.23010	0.191	28.24	0.0018	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,888.24750	4,626.604	85.53	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			691.23590	434.538	20.59	0.9334	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			4.30200	11.911	19.42	0.0974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			612.50200	358.411	19.42	0.9026	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			832.55690	1,093.582	27.06	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			0.75690	0.082	27.06	0.0008	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			327.44280	574.831	19.91	0.9860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.04270	0.047	38.20	0.0004	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			158.95800	379.207	17.77	0.9443	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			47.15800	5.706	17.77	0.0557	0.00	0	2,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			495.63630	248.781	17.67	0.8248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			7.43630	22.281	17.67	0.1752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			3.03590	8.038	20.59	0.0666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			3.45640	9.292	20.15	0.0767	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,638.32880	1,376.593	30.70	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			0.12880	0.093	30.70	0.0008	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			517.02330	773.878	22.43	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			5.22330	0.378	22.43	0.0040	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			2,138.24270	1,876.547	38.20	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			189.01440	35.895	14.98	0.2835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			326.15090	106.369	15.04	0.5875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			17.95090	59.869	15.04	0.4125	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			730.76270	473.157	21.17	0.9446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			2.56270	6.656	21.17	0.0554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			661.65640	405.792	20.15	0.9233	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			3.06850	0.227	23.87	0.0024	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			239.05200	476.252	18.84	0.9719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			27.25200	2.752	18.84	0.0281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			750.55810	492.570	21.47	0.9494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			2.35810	6.070	21.47	0.0506	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			40.81440	149.395	14.98	0.7165	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			11.85680	0.929	20.44	0.0099	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			109.82260	16.809	16.16	0.1483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			71.62260	240.309	16.16	0.8517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			839.84190	580.578	22.78	0.9660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			1.64190	4.078	22.78	0.0340	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			614.86850	873.727	23.87	0.9976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			524.66400	275.483	18.11	0.8488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			5.63100	16.210	18.54	0.1305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			553.83100	302.710	18.54	0.8695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			19.86760	66.823	14.75	0.4501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			308.06760	93.323	14.75	0.5499	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			373.65680	624.429	20.44	0.9901	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		0.48470	0.646	26.14	0.0058	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		1,088.86700	827.600	25.26	0.9903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		0.66700	1.100	25.26	0.0097	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		2,388.22780	2,126.539	41.95	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		0.02780	0.039	41.95	0.0003	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		6.46400	18.983	18.11	0.1512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		221.39590	46.714	14.55	0.3507	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		780.28540	521.800	21.90	0.9558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		2.08540	5.300	21.90	0.0442	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,538.22980	2,276.535	44.20	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		0.02980	0.035	44.20	0.0002	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		1,188.68470	927.146	26.14	0.9942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		1.35470	3.309	23.51	0.0275	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		1,078.88950	817.661	25.18	0.9898	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		0.68950	1.161	25.18	0.0102	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		52.79560	189.060	15.52	0.7867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		150.99560	25.560	15.52	0.2133	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		33.19590	120.215	14.55	0.6493	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,518.37780	1,256.624	29.03	0.9989	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,648.32560	1,386.592	30.85	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		0.12560	0.092	30.85	0.0008	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,788.27600	2,526.531	47.96	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		0.07600	0.031	47.96	0.0002	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		889.55470	629.809	23.51	0.9725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		1,388.45920	1,126.733	27.89	0.9979	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,588.69850	3,326.799	71.09	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		0.49850	0.299	71.09	0.0011	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		3,388.54500	3,126.695	65.30	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		0.34500	0.195	65.30	0.0008	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		0.17780	0.124	29.03	0.0011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,718.30530	1,456.581	31.90	0.9993	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		3,238.45260	2,976.635	60.97	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		0.25260	0.135	60.97	0.0006	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		0.39000	0.449	26.75	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		1,258.59000	996.949	26.75	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		0.25920	0.233	27.89	0.0021	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		0.25820	0.139	61.26	0.0006	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,888.27090	1,626.563	34.45	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		0.07090	0.063	34.45	0.0005	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		0.44230	0.552	26.40	0.0050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		1,218.64230	957.052	26.40	0.9950	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		0.10530	0.081	31.90	0.0007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,568.35500	1,306.607	29.65	0.9990	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,488.61730	3,226.743	68.19	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		0.41730	0.244	68.19	0.0010	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		0.18800	0.137	28.86	0.0013	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,498.38800	1,236.637	28.86	0.9987	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		3,248.45820	2,986.639	61.26	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		0.55170	0.336	72.82	0.0012	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.01130	0.026	85.53	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,438.21130	5,176.526	85.53	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		6,038.20220	5,776.505	85.53	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.00220	0.005	85.53	0.0000	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		0.15500	0.107	29.65	0.0010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,618.33570	1,356.597	30.40	0.9991	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		4,118.51880	3,857.149	85.53	0.9980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		0.31880	0.649	85.53	0.0020	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,538.20860	5,276.520	85.53	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.00860	0.020	85.53	0.0001	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,648.75170	3,386.836	72.82	0.9988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		400.23900	164.970	16.21	0.7149	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		0.10370	0.046	50.85	0.0003	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,888.30370	2,626.546	50.85	0.9997	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		0.21570	0.112	58.95	0.0005	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		3,168.41570	2,906.612	58.95	0.9995	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		0.13570	0.097	30.40	0.0009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,898.30680	2,636.548	51.14	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		7,098.20010	6,836.500	85.53	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00010	0.000	85.53	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		0.03330	0.042	40.30	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		2,278.23330	2,016.542	40.30	0.9997	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		12.03900	38.470	16.21	0.2851	0.00	0	1,528
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Put		170.23840	48.836	15.86	0.2630	0.00	0	20,000
\$ / R	On	23/06/2017	Foreign Exchange Option	12.70	Call		81.93840	235.836	15.86	0.7370	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,617.20000	3,343.846	37.36	0.9994	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		0.00000	0.146	37.36	0.0006	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		882.60230	616.665	16.52	0.9268	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		5.40230	12.965	16.52	0.0732	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		1,077.24240	809.936	17.96	0.9489	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		4.24240	9.936	17.96	0.0511	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		1,365.82800	1,098.581	18.97	0.9644	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		3.52800	7.981	18.97	0.0356	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		923.28700	672.322	17.21	0.8683	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		15.18700	35.422	17.21	0.1317	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		1,426.39770	1,161.765	18.58	0.9583	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		4.69770	10.465	18.58	0.0417	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		5,327.43420	5,057.679	34.55	0.9997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		0.03420	0.079	34.55	0.0003	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		6.51340	16.661	18.00	0.0620	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,303.91340	1,044.261	18.00	0.9380	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Call		204.16800	362.502	14.21	0.7159	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	12.65	Put		201.56800	90.101	14.21	0.2841	0.00	0	325

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		554.99900	352.740	15.71	0.6362	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		71.79900	138.940	15.71	0.3638	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		1,076.77600	831.051	17.41	0.8690	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		19.97600	42.851	17.41	0.1310	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Call		0.00000	498.129	14.12	0.7951	0.00	0	0
\$ / R	On	18/07/2017	Foreign Exchange Option	12.50	Put		0.00000	64.529	14.12	0.2049	4,387,972.00	68,000	34,000
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Put		390.82300	227.215	14.92	0.4804	0.00	0	0
\$ / R	On	19/07/2017	Foreign Exchange Option	12.92	Call		138.32300	242.715	14.92	0.5196	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,892.89690	1,629.671	19.69	0.9698	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		4.59690	9.171	19.69	0.0302	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		94.91090	164.953	15.79	0.3660	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		614.71090	416.753	15.79	0.6340	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,629.99470	1,372.014	18.87	0.9405	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		10.19470	20.214	18.87	0.0595	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		873.02370	650.271	16.79	0.7575	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		57.42370	102.771	16.79	0.2425	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,847.43030	3,579.530	27.69	0.9946	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		1.83030	2.029	27.69	0.0054	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		1,071.04880	837.155	17.30	0.8148	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		43.84880	78.355	17.30	0.1852	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Put		705.75600	505.154	16.13	0.6521	0.00	0	0
\$ / R	On	04/08/2017	Foreign Exchange Option	13.30	Call		107.05600	175.054	16.13	0.3479	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		1,096.24030	867.955	17.32	0.7887	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		62.34030	103.055	17.32	0.2113	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		753.65770	555.881	16.14	0.6424	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		132.35770	203.981	16.14	0.3576	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		880.37360	676.863	16.42	0.6721	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		133.97360	200.363	16.42	0.3279	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		4,090.37240	3,822.738	24.75	0.9873	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		3.97240	6.238	24.75	0.0127	0.00	0	60
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Put		483.24330	330.615	15.06	0.4607	0.00	0	0
\$ / R	On	31/08/2017	Foreign Exchange Option	12.97	Call		270.94330	388.315	15.06	0.5393	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		137.16440	196.207	16.85	0.2908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		1,092.46440	880.807	16.85	0.7092	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		413.02750	563.203	14.66	0.6421	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		368.32750	247.803	14.66	0.3579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		135.65920	194.119	16.88	0.2882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Put		0.00000	87.800	13.85	0.1717	878,000.00	10,000	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		2.31210	3.845	22.66	0.0080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,587.61210	4,318.445	22.66	0.9920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Call		191.36670	269.710	16.14	0.3778	0.00	0	4,375
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		2.27630	3.788	22.66	0.0079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,597.57630	4,328.388	22.66	0.9921	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		2.34830	3.903	22.66	0.0081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,577.64830	4,308.503	22.66	0.9919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.25	Call		0.00000	903.200	13.85	0.8283	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put			138.76980	77.473	13.78	0.1562	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Put			1,533.67460	1,300.168	17.99	0.8158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.25	Call			78.37460	115.568	17.99	0.1842	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Call			692.11280	895.375	13.87	0.8251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.26	Put			157.41280	89.975	13.87	0.1749	0.00	0	5,250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.45	Put			846.66670	654.310	16.14	0.6222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			225.77130	316.090	15.77	0.4282	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			607.60970	442.530	15.36	0.5095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			272.30970	377.930	15.36	0.4905	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			487.37170	653.882	14.41	0.7020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			292.67170	188.482	14.41	0.2980	0.00	0	40
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call			733.46980	942.873	13.78	0.8438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			129.81170	185.988	16.97	0.2781	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put			1,256.66270	1,034.791	17.29	0.7551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			111.36270	160.191	17.29	0.2449	0.00	0	1,250
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put			3,713.13130	3,445.328	21.84	0.9793	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call			7.83130	10.728	21.84	0.0207	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			731.07130	550.691	15.77	0.5718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			44.98150	68.329	18.81	0.1161	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			156.64250	222.898	16.57	0.3234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			991.94250	787.498	16.57	0.6766	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			144.95330	207.003	16.74	0.3041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			1,050.25330	841.603	16.74	0.6959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			1,135.11170	920.588	16.97	0.7219	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			247.62590	154.351	14.24	0.2594	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,810.23720	1,567.523	18.54	0.8623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			54.93720	82.923	18.54	0.1377	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,606.57590	1,370.962	18.17	0.8289	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			71.27590	106.362	18.17	0.1711	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,970.28150	1,722.929	18.81	0.8839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			87.78950	44.720	13.48	0.1018	0.00	0	37,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,763.57800	1,522.390	18.46	0.8552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			58.27800	87.790	18.46	0.1448	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			2,237.77650	1,984.384	19.26	0.9125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			32.47650	49.784	19.26	0.0875	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			542.32590	719.751	14.24	0.7406	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			83.17100	121.758	17.88	0.1929	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			269.32770	373.996	15.39	0.4867	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			614.62770	448.596	15.39	0.5133	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			390.34550	535.149	14.75	0.6219	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			395.64550	269.749	14.75	0.3781	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			882.48950	1,110.120	13.48	0.8982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			46.59250	70.701	18.76	0.1197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			886.29870	690.396	16.26	0.6380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			180.99870	255.796	16.26	0.3620	0.00	0	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,217.19140	2,951.762	20.93	0.9674	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	16.00	Call		11.89140	17.162	20.93	0.0326	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,488.47100	1,256.358	17.88	0.8071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		807.49920	618.977	16.02	0.6059	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		4,209.44040	3,941.337	22.66	0.9868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		4.14040	6.737	22.66	0.0132	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		60.38260	90.847	18.41	0.1491	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,735.68260	1,495.447	18.41	0.8509	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,941.89250	1,695.301	18.76	0.8803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		5.58500	8.228	22.39	0.0160	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		314.09050	433.582	15.08	0.5413	0.00	0	4,551
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		519.39050	368.182	15.08	0.4587	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		5,206.16110	4,936.082	22.66	0.9967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		0.86110	1.482	22.66	0.0033	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		202.19920	284.377	16.02	0.3941	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,597.42540	1,362.068	18.15	0.8274	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		4,239.25690	3,971.050	22.66	0.9873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		3.95690	6.450	22.66	0.0127	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		81.21800	119.239	17.92	0.1893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,506.51800	1,273.839	17.92	0.8107	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		4,010.88500	3,742.828	22.39	0.9840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		1,100.95920	888.719	16.88	0.7118	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		987,205.30000	986,934.600	22.66	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.66	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,613.78500	3,346.353	21.66	0.9774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		8.48500	11.753	21.66	0.0226	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		72.12540	107.468	18.15	0.1726	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,320.53830	4,052.653	22.26	0.9864	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		3.93830	7.153	22.26	0.0136	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		889.77600	697.353	16.26	0.6243	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		203.17600	281.853	16.26	0.3757	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		650.98020	484.206	15.52	0.5175	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		286.48020	390.806	15.52	0.4825	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		2,024.34260	1,784.065	18.76	0.8445	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		81.64260	113.765	18.76	0.1555	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,388.33990	1,171.859	17.47	0.7281	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		163.93990	220.059	17.47	0.2719	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		459.53640	597.902	15.09	0.5938	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		503.93640	369.702	15.09	0.4062	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		900.27400	716.828	16.22	0.5869	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		275.87400	365.028	16.22	0.4131	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,578.32790	4,308.700	20.34	0.9873	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		3.92790	6.900	20.34	0.0127	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,283.91790	1,077.268	17.14	0.6831	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		214.81790	281.568	17.14	0.3169	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,811.06950	4,544.690	22.14	0.9711	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		13.06950	20.890	22.14	0.0289	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		908.85240	732.729	16.14	0.5560	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		350.85240	448.929	16.14	0.4440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		32.79010	48.930	22.47	0.0572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,349.29010	4,090.330	22.47	0.9428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		32.49840	48.522	22.47	0.0568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,358.99840	4,099.922	22.47	0.9432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		33.08420	49.342	22.47	0.0576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,339.58420	4,080.742	22.47	0.9424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put		675.98690	528.032	15.45	0.4484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call		509.48690	636.632	15.45	0.5516	0.00	0	40
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call		0.00000	659.121	15.36	0.5654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put		0.00000	500.521	15.36	0.4346	17,017,724.20	34,000	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		498.70270	623.487	15.50	0.5434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		695.20270	544.887	15.50	0.4566	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		488.14820	610.593	15.56	0.5353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		714.64820	561.993	15.56	0.4647	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put		2,616.36560	2,372.658	19.52	0.8534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call		99.86560	131.258	19.52	0.1466	624,130.84	4,755	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		868.16810	1,059.091	14.27	0.7605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		284.66810	200.490	14.27	0.2395	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		426.40050	535.549	15.91	0.4854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		842.90050	676.949	15.91	0.5146	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		298.54010	377.853	16.88	0.3678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		1,225.04010	1,029.253	16.88	0.6322	69,989,190.40	68,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		729.01410	895.769	14.58	0.6927	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		395.51410	287.169	14.58	0.3073	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		2,256.33580	2,021.301	18.95	0.8155	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		129.83580	169.901	18.95	0.1845	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		345.10220	435.864	16.48	0.4131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		1,061.60220	877.264	16.48	0.5869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		990.39970	1,196.589	14.07	0.8080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		216.89970	147.989	14.07	0.1920	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,333.60650	1,578.659	14.08	0.8947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		100.10650	70.059	14.08	0.1053	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		913.71080	741.339	16.10	0.5396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		397.21080	499.939	16.10	0.4604	4,754,423.69	9,510	10,316
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		810.07070	991.034	14.38	0.7341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		326.57070	232.434	14.38	0.2659	1,105,224.62	4,755	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		520.50100	650.038	15.40	0.5598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		657.00100	511.438	15.40	0.4402	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,265.45100	2,030.165	18.97	0.8166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		128.95100	168.765	18.97	0.1834	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,321.61640	3,065.561	20.69	0.9031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		65.11640	84.161	20.69	0.0969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		2,156.53810	1,924.384	18.79	0.8031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		140.03810	182.984	18.79	0.1969	0.00	0	4,580

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			566.97870	706.299	15.19	0.5932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			583.47870	447.699	15.19	0.4068	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,139.53370	1,360.407	13.84	0.8552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			156.03370	101.807	13.84	0.1448	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			481.24010	602.141	15.59	0.5299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			727.74010	573.541	15.59	0.4701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,223.31050	3,964.307	22.32	0.9385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			36.81050	52.907	22.32	0.0615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			248.74260	315.633	17.40	0.3161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,445.24260	1,237.033	17.40	0.6839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,252.34400	3,993.587	22.38	0.9394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			35.84400	52.186	22.38	0.0606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			253.77460	321.945	17.34	0.3215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,420.27460	1,213.346	17.34	0.6785	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			5,092.87500	4,826.895	22.47	0.9676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			16.37500	25.494	22.47	0.0324	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			264.20200	335.002	17.23	0.3325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,370.70200	1,166.402	17.23	0.6675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,184.63670	3,925.288	22.25	0.9374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			38.13670	53.889	22.25	0.0626	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			194.81250	251.580	18.08	0.2595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,741.31250	1,522.980	18.08	0.7405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,884.98050	3,623.842	21.71	0.9275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			48.48050	62.442	21.71	0.0725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			199.02680	256.434	18.02	0.2639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,715.52680	1,497.834	18.02	0.7361	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			441.82560	554.303	15.82	0.4982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			808.32560	645.703	15.82	0.5018	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			280.77490	355.711	17.05	0.3497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,297.27490	1,097.111	17.05	0.6503	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,291.09200	4,032.648	22.45	0.9404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			34.59200	51.248	22.45	0.0596	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			74.24880	96.063	20.27	0.1100	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			3,090.74880	2,837.463	20.27	0.8900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			432.50080	542.973	15.87	0.4905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			829.00080	664.373	15.87	0.5095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,621.90200	3,362.883	21.24	0.9173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			55.40200	71.483	21.24	0.0827	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			915.26010	743.818	16.11	0.5365	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			406.86010	510.818	16.11	0.4635	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			5,047.09970	4,781.879	22.53	0.9643	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			18.69970	28.879	22.53	0.0357	0.00	0	60
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			867.37710	702.146	15.92	0.5119	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			450.97710	561.746	15.92	0.4881	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,450.86610	1,252.700	17.21	0.6389	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			348.46610	428.600	17.21	0.3611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,434.42510	1,237.536	17.17	0.6340	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			356.02510	437.537	17.17	0.3660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			801.82580	656.220	15.65	0.4411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			667.32580	802.020	15.65	0.5589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			788.73920	941.283	15.15	0.6261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			623.23920	495.483	15.15	0.3739	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,504.96980	2,276.622	18.92	0.7776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			663.08610	531.000	15.27	0.3899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			85.04120	117.624	22.20	0.1027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,419.54120	4,171.824	22.20	0.8973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			852.76600	702.710	15.78	0.4584	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			84.48540	116.904	22.20	0.1022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,428.98540	4,181.104	22.20	0.8978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			85.60050	117.983	22.18	0.1031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,410.10050	4,162.183	22.18	0.8969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			758.58610	906.800	15.27	0.6101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			210.46980	262.422	18.92	0.2224	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,024.99680	1,812.392	18.23	0.7162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			280.49680	348.192	18.23	0.2838	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,196.80110	1,977.973	18.48	0.7403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			252.30110	313.773	18.48	0.2597	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			638.26600	768.510	15.78	0.5416	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,084.87810	1,874.402	18.21	0.7021	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			324.07810	395.102	18.21	0.2979	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,791.98390	2,561.134	19.21	0.7849	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			221.18390	271.834	19.21	0.2151	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,591.21090	1,400.033	17.28	0.6129	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			462.31090	553.033	17.28	0.3871	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,512.01590	1,325.307	17.11	0.5957	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			491.11590	586.407	17.11	0.4043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,271.24410	3,032.398	19.75	0.7961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			238.04410	282.298	19.75	0.2039	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,388.37890	2,652.615	12.05	0.9665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			41.57890	22.715	12.05	0.0335	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			742.37280	873.082	16.09	0.5304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,035.57280	883.182	16.09	0.4696	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			973.31470	1,132.688	15.17	0.6412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			676.51470	552.788	15.17	0.3588	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			150.04130	196.119	21.92	0.1407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,503.24130	4,266.219	21.92	0.8593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			149.25250	195.170	21.92	0.1402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,512.45250	4,275.270	21.92	0.8598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			150.83400	196.592	21.90	0.1411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,494.03400	4,256.692	21.90	0.8589	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,743.94590	1,557.804	17.50	0.5916	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			587.04590	685.904	17.50	0.4084	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			600.84520	697.704	17.79	0.3975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,914.94520	1,725.604	17.79	0.6025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			598.68400	695.226	17.80	0.3963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,922.78400	1,733.126	17.80	0.6037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			596.53820	692.766	17.82	0.3952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,930.63820	1,740.666	17.82	0.6048	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,908.38150	1,725.195	17.78	0.5776	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			702.68150	807.895	17.78	0.4224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			710.28750	813.634	18.00	0.4124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,061.48750	1,875.434	18.00	0.5876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			707.99490	811.087	18.01	0.4113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,069.19490	1,882.887	18.01	0.5887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			705.70500	808.550	18.02	0.4102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,076.90500	1,890.350	18.02	0.5898	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,066.05130	1,884.985	17.97	0.5667	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			811.65130	922.185	17.97	0.4333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			819.60720	928.347	18.15	0.4244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,215.40720	2,031.347	18.15	0.5756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			817.27560	925.757	18.16	0.4234	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,223.07560	2,038.757	18.16	0.5766	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			814.95230	923.177	18.17	0.4224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,230.75230	2,046.177	18.17	0.5776	0.00	0	0
Total \$ / R Option												98,756,665.75	199,020	1,791,965
Total \$ / R												5,439,434,451.15	609,719	3,188,742
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.87350		12.61180			0.0000	90,114.50	7	369
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.06540		12.79470			0.0000	927,643.40	71	352
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.25860		12.98350			0.0000	0.00	0	56
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.44580		13.16550			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.62990		13.34680			0.0000	0.00	0	182
Total \$ / R MAXI Future												1,017,757.90	78	962
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			66.85720	41.773	76.29	0.0015	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			376,886.85720	350,691.773	76.29	0.9985	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			67.89510	42.509	76.58	0.0015	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			377,887.89510	351,692.509	76.58	0.9985	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			65.82930	41.046	76.00	0.0014	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			375,885.82930	349,691.046	76.00	0.9986	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			2,733.87620	4,208.491	19.50	0.0751	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			238,263.87620	212,668.491	19.50	0.9249	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			2,702.83320	4,161.766	19.51	0.0744	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			239,232.83320	213,621.766	19.51	0.9256	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			2,765.29860	4,255.672	19.48	0.0759	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			237,295.29860	211,715.672	19.48	0.9241	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			33,332.76940	42,123.371	16.57	0.4019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		109,982.76940	91,263.371	16.57	0.5981		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		33,102.36030	41,836.706	16.59	0.3997		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		110,752.36030	91,976.706	16.59	0.6003		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		33,564.60610	42,411.758	16.56	0.4041		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		109,214.60610	90,551.758	16.56	0.5959		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		52,889.13520	64,077.547	16.33	0.4718		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		108,339.13520	91,497.547	16.33	0.5282		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		52,599.58450	63,736.983	16.34	0.4698		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		109,049.58450	92,156.983	16.34	0.5302		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		53,180.42690	64,420.058	16.31	0.4737		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		107,630.42690	90,840.058	16.31	0.5263		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		65,048.97360	76,771.054	16.50	0.4806		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		123,368.97360	106,781.054	16.50	0.5194		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		64,755.62480	76,433.060	16.52	0.4790		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		124,075.62480	107,443.060	16.52	0.5210		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		65,343.82920	77,110.161	16.49	0.4823		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		122,663.82920	106,120.161	16.49	0.5177		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,017,757.90	78	962
£ / R	On	19/06/2017	Foreign Exchange Future		16.43550	16.12060		0.0000		264,973,131.00		16,122	26,497	
£ / R	On	30/06/2017	Foreign Exchange Future		16.47470	16.14540		0.0000		0.00		0	5	
£ / R	On	18/09/2017	Foreign Exchange Future		16.72670	16.40110		0.0000		249,829,991.20		14,936	34,017	
£ / R	On	18/12/2017	Foreign Exchange Future		17.02140	16.68990		0.0000		0.00		0	3,915	
£ / R	On	19/03/2018	Foreign Exchange Future		17.31300	16.97540		0.0000		0.00		0	0	
£ / R	On	18/06/2018	Foreign Exchange Future		17.60250	17.26180		0.0000		0.00		0	3,414	
Total £ / R Future												514,803,122.20	31,058	67,848
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call	0.00000	0.003	84.45	0.0000	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put	7,909.40000	7,594.503	84.45	1.0000	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call	0.00000	0.003	84.45	0.0000	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put	7,919.40000	7,604.503	84.45	1.0000	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call	0.00000	0.003	84.45	0.0000	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put	7,899.40000	7,584.503	84.45	1.0000	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put	436.08690	134.418	14.37	0.5998	0.00		0	500	
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call	56.68690	69.918	14.37	0.4002	0.00		0	600	
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put	1,381.18570	1,065.678	24.91	0.9917	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call	1.78570	1.178	24.91	0.0083	0.00		0	300	
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put	2,879.40010	2,564.541	39.48	0.9998	0.00		0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call	0.00010	0.041	39.48	0.0002	0.00		0	0	
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Put	738.75820	456.109	15.54	0.7636	0.00		0	0	
£ / R	On	30/06/2017	Foreign Exchange Option	16.86	Call	24.15820	70.809	15.54	0.2364	0.00		0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Put	691.89580	513.622	15.49	0.4762	0.00		0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	16.70	Call	392.99580	540.322	15.49	0.5238	0.00		0	700	
£ / R	On	18/09/2017	Foreign Exchange Option	17.80	Put	1,537.80710	1,277.616	16.88	0.7515	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	17.80	Call		138.90710	204.316	16.88	0.2485	0.00	0	1,200
£ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		114.50880	170.024	17.14	0.2132	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		1,713.40880	1,443.324	17.14	0.7868	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.01	Call		113.40950	168.467	17.15	0.2115	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.01	Put		1,722.30950	1,451.767	17.15	0.7885	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	17.99	Call		115.62090	171.597	17.12	0.2148	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	17.99	Put		1,704.52090	1,434.897	17.12	0.7852	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		2.02950	3.948	20.71	0.0052	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		8,452.12950	8,122.548	20.71	0.9948	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		2.01110	3.915	20.71	0.0051	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		8,462.11110	8,132.515	20.71	0.9949	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		1.99280	3.882	20.71	0.0051	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		8,472.09280	8,142.482	20.71	0.9949	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.23	Call		792.20540	960.031	15.30	0.5409	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.23	Put		1,046.80540	877.031	15.30	0.4591	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.21	Call		799.89300	969.074	15.29	0.5444	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.21	Put		1,034.49300	866.074	15.29	0.4556	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Call		796.04080	964.541	15.30	0.5426	0.00	0	0
£ / R	On	19/03/2018		Foreign Exchange Option	17.22	Put		1,040.64080	871.541	15.30	0.4574	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Call		791.86100	942.540	15.33	0.4858	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.91	Put		1,440.06100	1,250.040	15.33	0.5142	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Call		798.44060	950.030	15.32	0.4887	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.89	Put		1,426.64060	1,237.530	15.32	0.5113	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Call		795.14420	946.281	15.32	0.4872	0.00	0	0
£ / R	On	18/06/2018		Foreign Exchange Option	17.90	Put		1,433.34420	1,243.781	15.32	0.5128	0.00	0	0
Total £ / R Option											0.00	0	3,300	
Total £ / R											514,803,122.20	31,058	71,148	
¥ / R	On	19/06/2017		Foreign Exchange Future			0.11640	0.11572			0.0000	814.81	7	6,052
¥ / R	On	18/09/2017		Foreign Exchange Future			0.11860	0.11789			0.0000	830.19	7	5,937
¥ / R	On	18/12/2017		Foreign Exchange Future			0.12088	0.12014			0.0000	0.00	0	0
¥ / R	On	19/03/2018		Foreign Exchange Future			0.12318	0.12242			0.0000	0.00	0	0
Total ¥ / R Future											1,645.00	14	11,989	
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Call		0.00730	0.045	68.25	0.0002	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Put		3,427.50730	3,359.945	68.25	0.9998	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Call		0.00010	0.001	68.25	0.0000	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Put		4,427.50010	4,359.901	68.25	1.0000	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Call		0.00000	0.000	68.25	0.0000	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Put		5,427.50000	5,359.900	68.25	1.0000	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Call		2.70700	1.984	22.20	0.0048	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Put		4,214.00700	4,142.084	22.20	0.9952	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.17	Call		0.50250	0.322	22.20	0.0009	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.17	Put		5,211.80250	5,140.422	22.20	0.9991	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Call		12.74220	10.491	22.20	0.0218	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	0.15	Put			3,224.04220	3,150.591	22.20	0.9782	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			637.81920	666.659	18.14	0.5482	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			623.41920	578.859	18.14	0.4518	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			329.54110	341.308	19.78	0.3283	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,315.14110	1,253.508	19.78	0.6717	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,197.52600	1,243.861	16.21	0.8086	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			183.12600	156.061	16.21	0.1914	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			902.46750	949.548	18.49	0.5960	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			660.76750	631.548	18.49	0.4040	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			543.73690	576.802	19.94	0.4116	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,302.03690	1,258.802	19.94	0.5884	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,465.56520	1,524.795	16.55	0.8043	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			223.86520	206.795	16.55	0.1957	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,645.00	14	11,989
€ / R	On	19/06/2017	Foreign Exchange Future			14.35030		14.22710			0.0000	554,093,783.60	38,612	42,795
€ / R	On	30/06/2017	Foreign Exchange Future			14.38700		14.25200			0.0000	0.00	0	4
€ / R	On	18/09/2017	Foreign Exchange Future			14.63290		14.50280			0.0000	107,815,207.20	7,368	54,209
€ / R	On	18/12/2017	Foreign Exchange Future			14.92310		14.78900			0.0000	1,105,622,632.80	74,088	10,836
€ / R	On	19/03/2018	Foreign Exchange Future			15.21370		15.07550			0.0000	0.00	0	4,152
Total € / R Future												1,767,531,623.60	120,068	111,996
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.11260	0.132	82.07	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,963.01260	4,839.832	82.07	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.11000	0.129	82.07	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			40.37010	13.988	14.35	0.1289	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,973.01000	4,849.829	82.07	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.11520	0.135	82.07	0.0004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,953.01520	4,829.835	82.07	0.9996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,032.92300	1,909.727	33.72	0.9998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.02300	0.027	33.72	0.0002	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			157.47010	254.288	14.35	0.8711	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Put			542.06850	426.694	14.52	0.8100	0.00	0	0
€ / R	On	30/06/2017	Foreign Exchange Option	14.77	Call			24.06850	43.694	14.52	0.1900	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,972.20620	4,843.602	23.84	0.9889	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			4.94330	6.422	23.84	0.0110	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,982.14330	4,853.522	23.84	0.9890	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			5.06990	6.582	23.84	0.0112	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,962.26990	4,833.682	23.84	0.9888	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			5.00620	6.502	23.84	0.0111	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			72.28860	84.468	19.20	0.0935	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,333.28860	3,211.368	19.20	0.9065	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			952.33550	1,047.350	13.65	0.7288	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			293.33550	254.250	13.65	0.2712	16,907,618.35	66,500	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			71.80010	83.919	19.21	0.0929	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,342.80010	3,220.819	19.21	0.9071	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.31260	5.712	20.46	0.0082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,625.31260	6,492.612	20.46	0.9918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,035.52370	1,135.972	13.53	0.7609	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			246.52370	212.872	13.53	0.2391	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			71.31660	83.371	19.21	0.0924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,352.31660	3,230.271	19.21	0.9076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,814.07280	1,710.502	17.14	0.7597	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			213.07280	243.602	17.14	0.2403	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			1,934.95170	1,829.016	17.32	0.7780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			193.95170	222.116	17.32	0.2220	29,541,467.90	133,000	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			649.25630	593.418	14.50	0.4015	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			860.20930	942.295	14.51	0.5964	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			654.70930	598.595	14.51	0.4036	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			869.33100	951.963	14.49	0.6006	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			643.83100	588.263	14.49	0.3994	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			782.09310	859.318	14.74	0.5590	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			756.59310	695.618	14.74	0.4410	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			864.75630	947.118	14.50	0.5985	0.00	0	0
Total € / R Option												46,449,086.25	199,500	41,648
Total € / R												1,813,980,709.85	319,568	153,644
AUS / R	On	19/06/2017	Foreign Exchange Future			9.75210		9.61410			0.0000	211,084,204.50	21,645	7,778
AUS / R	On	18/09/2017	Foreign Exchange Future			9.88540		9.74080			0.0000	198,844,821.00	20,115	23,266
AUS / R	On	18/12/2017	Foreign Exchange Future			10.02010		9.87260			0.0000	0.00	0	1,153
AUS / R	On	19/03/2018	Foreign Exchange Future			10.15140		10.00100			0.0000	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Future			10.27940		10.12950			0.0000	0.00	0	2,041
Total AUS / R Future												409,929,025.50	41,760	34,238
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,446.04100	2,307.966	60.22	0.9996	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.14460	0.068	60.55	0.0004	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,456.04460	2,317.968	60.55	0.9996	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.13740	0.065	59.88	0.0004	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,436.03740	2,297.965	59.88	0.9996	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.14100	0.067	60.22	0.0004	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			5.97690	6.191	19.12	0.0183	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,445.17690	2,300.791	19.12	0.9817	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			5.95570	6.162	19.17	0.0181	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,455.15570	2,310.762	19.17	0.9819	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			5.99820	6.221	19.07	0.0184	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,435.19820	2,290.821	19.07	0.9816	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			35.80150	47.504	16.88	0.0892	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,033.20150	1,897.404	16.88	0.9108	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			35.45110	46.980	16.90	0.0883	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,042.85110	1,906.880	16.90	0.9117	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			36.15720	48.034	16.86	0.0901	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,023.55720	1,887.934	16.86	0.9099	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			446.37980	378.463	12.73	0.4278	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			446.05940	529.754	12.70	0.5793	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			435.05940	368.354	12.70	0.4207	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			441.58140	524.790	12.71	0.5758	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			440.58140	373.390	12.71	0.4242	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			437.37980	519.863	12.73	0.5722	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			368.75650	430.496	12.93	0.4578	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			749.25650	661.096	12.93	0.5422	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			374.92330	437.475	12.90	0.4634	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			735.42330	648.075	12.90	0.5366	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			371.82710	433.972	12.91	0.4606	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			742.32710	654.572	12.91	0.5394	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												409,929,025.50	41,760	34,238
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.67480		9.54850			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.83370		9.70260			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.99260		9.85910			0.0000	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.14460		10.00980			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,997
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.06820	0.036	53.00	0.0003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,191.56820	2,065.236	53.00	0.9997	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.07070	0.038	53.35	0.0003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,201.57070	2,075.238	53.35	0.9997	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.06570	0.035	52.66	0.0003	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,181.56570	2,055.235	52.66	0.9997	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			14.01400	20.685	16.84	0.0589	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,601.41400	1,476.985	16.84	0.9411	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			13.75950	20.321	16.87	0.0579	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,611.15950	1,486.621	16.87	0.9421	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			14.27300	21.057	16.82	0.0599	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,591.67300	1,467.357	16.82	0.9401	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			168.55290	209.149	14.66	0.3237	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			849.45290	756.549	14.66	0.6763	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			166.63360	206.840	14.68	0.3208	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			857.53360	764.239	14.68	0.6792	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			170.49780	211.487	14.64	0.3267	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			841.39780	748.887	14.64	0.6733	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			437.61700	508.507	13.40	0.5484	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			497.81700	433.907	13.40	0.4516	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			433.66640	503.988	13.41	0.5450	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
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			503.86640	439.388	13.41	0.4550	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			441.59780	513.057	13.38	0.5518	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			491.79780	428.457	13.38	0.4482	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,997
CHF / R	On	19/06/2017	Foreign Exchange Future			13.19850		13.05330			0.0000	79,191.00	6	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.47180		13.32060			0.0000	80,830.80	6	906
CHF / R	On	18/12/2017	Foreign Exchange Future			13.75390		13.59870			0.0000	0.00	0	500
CHF / R	On	19/03/2018	Foreign Exchange Future			14.04040		13.87870			0.0000	0.00	0	0
Total CHF / R Future												160,021.80	12	2,762
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.07730	0.049	50.83	0.0003	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,826.77730	2,681.549	50.83	0.9997	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.07990	0.051	51.12	0.0003	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,836.77990	2,691.551	51.12	0.9997	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.07470	0.048	50.53	0.0003	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,816.77470	2,671.548	50.53	0.9997	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			40.40220	52.723	18.87	0.0910	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,109.80220	1,970.923	18.87	0.9090	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			39.94580	52.127	18.88	0.0901	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,119.34580	1,980.327	18.88	0.9099	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			40.86500	53.325	18.85	0.0919	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,100.26500	1,961.525	18.85	0.9081	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			434.45570	502.297	15.95	0.4532	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			865.75570	778.396	15.95	0.5468	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			431.49660	498.970	15.97	0.4508	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			872.79660	785.070	15.97	0.5492	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			437.43660	505.646	15.93	0.4556	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			858.73660	771.746	15.93	0.5444	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			631.05210	715.024	15.70	0.5046	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			902.35210	824.624	15.70	0.4954	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			627.66620	711.294	15.72	0.5026	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			908.96620	830.894	15.72	0.4974	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			634.46260	718.770	15.69	0.5066	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			895.76260	818.370	15.69	0.4934	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												160,021.80	12	2,762
CNH / R	On	19/06/2017	Foreign Exchange Future			1.89070		1.86040			0.0000	18,907.00	10	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90430		1.87340			0.0000	19,043.00	10	10
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92010		1.88920			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			1.93490		1.90270			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 CNH / R Future												37,950.00	20	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put		3,996.17590	3,693.047	47.82	0.9998	0.00	0	0	
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call		0.11410	0.046	45.58	0.0002	0.00	0	0	
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put		3,796.11410	3,493.046	45.58	0.9998	0.00	0	0	
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call		0.14270	0.047	46.70	0.0002	0.00	0	0	
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put		3,896.14270	3,593.047	46.70	0.9998	0.00	0	0	
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call		0.17590	0.047	47.82	0.0002	0.00	0	0	
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put		2,804.48940	2,524.608	17.20	0.9097	0.00	0	0	
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call		34.28460	61.934	17.31	0.0835	0.00	0	0	
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put		2,900.28460	2,618.934	17.31	0.9165	0.00	0	0	
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call		43.17380	73.821	17.09	0.0977	0.00	0	0	
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put		2,709.17380	2,430.821	17.09	0.9023	0.00	0	0	
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call		38.48940	67.608	17.20	0.0903	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put		1,096.46440	918.074	14.83	0.5177	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call		556.19140	680.866	14.92	0.4634	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put		1,164.19140	979.866	14.92	0.5366	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call		525.59940	644.500	15.01	0.4450	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put		1,233.59940	1,043.500	15.01	0.5550	0.00	0	0	
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call		588.46440	719.074	14.83	0.4823	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call		896.59470	1,060.779	14.71	0.5495	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put		1,069.59470	911.779	14.71	0.4505	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call		857.55110	1,015.719	14.77	0.5335	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put		1,130.55110	966.719	14.77	0.4665	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call		820.07180	972.282	14.83	0.5176	0.00	0	0	
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put		1,193.07180	1,023.282	14.83	0.4824	0.00	0	0	
Total CNH / R Option												0.00	0	0
Total CNH / R												37,950.00	20	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.93780	1.92090			0.0000	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Future			1.97680	1.95880			0.0000	296,520.00	150	0	
DKK / R	On	18/12/2017	Foreign Exchange Future			2.01720	1.99850			0.0000	0.00	0	0	
Total DKK / R Future												296,520.00	150	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call		0.21040	0.096	34.16	0.0005	0.00	0	0	
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put		2,591.21040	2,422.096	34.16	0.9995	0.00	0	0	
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call		0.27950	0.107	31.96	0.0006	0.00	0	0	
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put		2,391.27950	2,222.107	31.96	0.9994	0.00	0	0	
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call		0.24170	0.101	33.06	0.0006	0.00	0	0	
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put		2,491.24170	2,322.101	33.06	0.9994	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Call		554.98020	652.263	14.09	0.5615	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.96	Put		566.98020	484.263	14.09	0.4385	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Call		513.56650	605.776	14.22	0.5334	0.00	0	0	
DKK / R	On	18/09/2017	Foreign Exchange Option	1.97	Put		625.56650	537.776	14.22	0.4666	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	18/09/2017	Foreign Exchange Option	1.95	Call			599.24630	701.687	13.95	0.5899	0.00	0	0
DKK / R	On	18/09/2017	Foreign Exchange Option	1.95	Put			511.24630	433.687	13.95	0.4101	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			888.20820	802.447	14.62	0.4656	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			734.24030	831.828	14.72	0.5157	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			949.24030	859.828	14.72	0.4843	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			814.06960	919.006	14.52	0.5535	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			829.06960	747.006	14.52	0.4465	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			773.20820	874.447	14.62	0.5344	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												296,520.00	150	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.65010		1.61730			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.67830		1.64430			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.70600		1.67140			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.73220		1.69700			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.21910	0.038	47.31	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,527.21910	3,199.038	47.31	0.9998	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.26880	0.037	48.50	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,627.26880	3,299.037	48.50	0.9998	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.17580	0.039	46.13	0.0002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,427.17580	3,099.039	46.13	0.9998	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			36.50430	55.781	19.84	0.0761	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3,093.50430	2,772.780	19.84	0.9239	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			33.62090	51.696	20.00	0.0708	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,190.62090	2,868.695	20.00	0.9292	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			39.66270	60.236	19.68	0.0817	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,996.66270	2,677.236	19.68	0.9183	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			428.05760	538.531	16.56	0.4003	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,414.05760	1,178.531	16.56	0.5997	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			406.00860	510.784	16.71	0.3835	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,492.00860	1,250.784	16.71	0.6165	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			451.46870	567.894	16.41	0.4178	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,337.46870	1,107.894	16.41	0.5822	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,125.40400	932.432	15.69	0.4691	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			762.01610	915.363	15.82	0.5145	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,192.01610	993.363	15.82	0.4855	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			730.15260	877.964	15.95	0.4984	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,260.15260	1,055.964	15.95	0.5016	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			795.40400	954.432	15.69	0.5309	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/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
KES / R	On	19/06/2017	Foreign Exchange Future			0.12440		0.12190			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12430		0.12180			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12400		0.12150			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12390		0.12130			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12260		0.12010			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.51600		1.50810			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.54100		1.53230			0.0000	0.00	0	0
NOK/R	On	18/12/2017	Foreign Exchange Future			1.56660		1.55760			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.59170		1.58190			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			9.26380		9.22430			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.38680		9.34240			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.50980		9.46290			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.62740		9.57860			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.02180	0.020	44.71	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,725.72180	1,686.220	44.71	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.02160	0.021	44.94	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,735.72160	1,696.221	44.94	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.02190	0.020	44.47	0.0002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,715.72190	1,676.220	44.47	0.9998	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,264.87540	1,225.414	16.88	0.9109	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			26.78620	31.637	16.91	0.0877	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,274.38620	1,234.837	16.91	0.9123	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			27.77410	32.801	16.86	0.0906	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,255.37410	1,216.001	16.86	0.9094	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			27.27540	32.213	16.88	0.0891	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			326.78590	338.675	17.09	0.4265	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			663.88590	628.875	17.09	0.5735	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			326.00740	337.347	17.18	0.4238	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			673.10740	637.547	17.18	0.5762	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			325.25030	336.043	17.27	0.4213	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			682.35030	646.243	17.27	0.5787	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			603.03630	635.969	16.38	0.5799	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			474.43630	458.569	16.38	0.4201	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			592.33080	625.039	16.21	0.5772	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			473.73080	457.639	16.21	0.4228	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			613.75800	646.915	16.56	0.5825	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			475.15800	459.515	16.56	0.4175	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26020		1.24780			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27500		1.26190			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28930		1.27600			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.30600		1.29270			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,322.00000	1,198.000		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			1,422.00000	1,298.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,522.00000	1,398.000		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			1,081.00000	950.000		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			1,181.00000	1,050.000		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			981.00000	850.000		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			240.00000	107.000		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			340.00000	207.000		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			440.00000	307.000		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			173.00000	40.000		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			273.00000	140.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	60.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			73.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27670		1.27820			0.0000	0.00	0	4,226
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28020		1.28190			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28380		1.28550			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.28760		1.28940			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	4,226

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$												0.00	0	4,226
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11470		1.12810			0.0000	0.00	0	50
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12000		1.13350			0.0000	0.00	0	2
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12550		1.13910			0.0000	0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.13150		1.14510			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	52
Total QUANTO € / \$												0.00	0	52
RAIN	On	19/06/2017	Foreign Exchange Future			22,115.90000		21,827.56000			0.0000	0.00	0	0
RAIN	On	18/09/2017	Foreign Exchange Future			22,456.91000		22,158.14000			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			9.30620		9.19590			0.0000	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Future			9.45580		9.34050			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			0.02390	0.024	33.89	0.0003	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,324.12390	1,213.824	33.89	0.9997	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			0.02380	0.024	34.12	0.0003	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,334.12380	1,223.824	34.12	0.9997	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			0.02410	0.025	33.66	0.0003	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,314.12410	1,203.825	33.66	0.9997	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Call			154.19320	196.817	14.17	0.4144	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.63	Put			443.69320	371.017	14.17	0.5856	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Call			151.42960	193.471	14.20	0.4090	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.64	Put			450.92960	377.671	14.20	0.5910	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Call			148.71190	190.177	14.22	0.4037	0.00	0	0
SGD / R	On	18/09/2017	Foreign Exchange Option	9.65	Put			458.21190	384.377	14.22	0.5963	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			3.65480		3.61420			0.0000	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Future			3.61780		3.57520			0.0000	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.55350		3.50860			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.00940	0.008	41.85	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			655.80940	615.208	41.85	0.9998	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.00940	0.008	42.45	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			665.80940	625.208	42.45	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.00940	0.008	41.26	0.0002	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			645.80940	605.208	41.26	0.9998	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Call			114.06770	139.008	13.92	0.6186	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.55	Put			88.86770	71.208	13.92	0.3814	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Call			108.67610	132.926	13.89	0.6036	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.56	Put			93.47610	75.126	13.89	0.3964	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Call			119.61580	145.238	13.96	0.6334	0.00	0	0
TRY / R	On	18/09/2017	Foreign Exchange Option	3.54	Put			84.41580	67.438	13.96	0.3666	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			169.56400	194.267	14.41	0.5550	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			180.96400	160.767	14.41	0.4450	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			164.89180	189.231	14.41	0.5460	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			186.29180	165.731	14.41	0.4540	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			174.32510	199.393	14.41	0.5639	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			175.72510	155.893	14.41	0.4361	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			1.39210		1.36140			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36980		1.33720			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34930		1.31700			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.32900		1.29700			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												8,034,455,451.40	603,859	1,640,384
Total Options												145,205,752.00	398,520	1,836,913
Grand Total:												8,179,661,203.40	1,002,379	3,477,297