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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/03/2017 Foreign Exchange Future			12.84110		12.94470			0.0000	5,149,281.10	401	5,922
\$ / R On 03/04/2017 Foreign Exchange Future			12.84120		12.94900			0.0000	0.00	0	0
\$ / R On 04/04/2017 Foreign Exchange Future			12.83710		12.95120			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.85020		12.96470			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.85240		12.96700			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			12.85460		12.96920			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.85680		12.97150			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.86770		12.98270			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.87210		12.98720			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.87430		12.98940			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.88300		12.99840			0.0000	257,660.00	20	20
\$ / R On 28/04/2017 Foreign Exchange Future			12.88950		13.00510			0.0000	1,353,397.50	105	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			12.89830		13.01400			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			12.90260		13.01850			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.91790		13.03420			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			12.95070		13.06770			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			12.96160		13.07890			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.00300		13.12120			0.0000	2,643,652,933.00	203,311	641,480
\$ / R On 28/06/2017 Foreign Exchange Future			13.02250		13.14130			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.02690		13.14570			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.05290		13.17270			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	21/07/2017	Foreign Exchange Future			13.07250		13.19300			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.08120		13.20200			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.08550		13.20650			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.09420		13.21550			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.11810		13.24020			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.15710		13.28070			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.20060		13.32570			0.0000	10,784,890.20	817	48,756
\$ / R	On	27/09/2017	Foreign Exchange Future			13.22010		13.34600			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.22230		13.34820			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.27610		13.40440			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.28470		13.41330			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.32120		13.45150			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.35350		13.48520			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.39640		13.53010			0.0000	66,017,459.20	4,928	63,557
\$ / R	On	22/12/2017	Foreign Exchange Future			13.40500		13.53910			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.51840		13.65220			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.52270		13.65650			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.59110		13.72430			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.67000		13.80580			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.70410		13.84200			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.71260		13.85100			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.78500		13.92790			0.0000	0.00	0	2,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.90430		14.05450			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.97880		14.13360			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.10020		14.26250			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.16620		14.33260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.29610		14.47050			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.36640		14.54510			0.0000	0.00	0	0
Total \$ / R Future												2,727,215,621.00	209,582	770,652
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,675.59550	1,778.939	72.09	0.9997	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.29550	0.039	72.09	0.0003	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			334.15110	420.329	28.23	0.8400	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			53.15110	31.529	28.23	0.1600	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Call			228.73990	140.486	22.18	0.5596	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Put			79.73990	99.286	22.18	0.4404	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			261.90200	340.472	26.64	0.7913	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			70.90200	41.672	26.64	0.2087	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			86.04120	50.589	25.58	0.2499	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			217.04120	289.389	25.58	0.7501	0.00	0	15,400
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Put			173.89160	232.536	22.52	0.6791	0.00	0	0
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Call			125.09160	69.636	22.52	0.3209	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			380.36160	454.340	21.21	0.7921	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			95.06160	54.540	21.21	0.2079	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			213.12910	267.106	20.39	0.6216	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			177.82910	117.306	20.39	0.3784	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			80.17250	98.206	20.49	0.3231	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			139.44170	87.306	20.72	0.3025	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			583.64350	673.213	22.03	0.8981	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			48.34350	23.413	22.03	0.1019	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			394.87250	298.406	20.49	0.6769	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			812.99260	915.325	25.28	0.9357	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			27.69260	15.525	25.28	0.0643	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,053.75410	1,161.103	28.54	0.9559	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			18.45410	11.303	28.54	0.0441	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			274.74170	337.106	20.72	0.6975	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			995.54050	1,101.254	27.17	0.9478	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			22.54050	13.654	27.17	0.0522	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,051.79000	4,165.837	48.78	0.9987	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.99000	0.437	48.78	0.0013	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			23.98490	16.267	27.21	0.0586	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,004.78490	1,111.667	27.21	0.9414	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			843.93100	945.666	25.21	0.9247	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			33.13100	20.266	25.21	0.0753	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			732.88710	829.580	23.80	0.9083	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			42.08710	24.180	23.80	0.0917	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			593.03350	680.755	22.20	0.8646	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			64.53350	37.555	22.20	0.1354	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			229.38230	285.474	20.40	0.6015	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			200.88230	142.274	20.40	0.3985	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			994.42930	1,102.269	26.90	0.9343	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			25.92930	19.069	26.90	0.0657	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,419.81650	1,533.659	26.93	0.9632	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			12.51650	11.359	26.93	0.0368	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			172.51780	219.342	18.30	0.4827	6,580,254.00	30,000	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			299.71780	231.442	18.30	0.5173	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,334.10450	1,450.007	24.97	0.9549	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			13.50450	14.307	24.97	0.0451	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,694.36210	2,810.044	30.62	0.9911	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			2.76210	3.044	30.62	0.0089	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,067.88550	2,181.974	26.70	0.9844	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			6.28550	4.974	26.70	0.0156	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			289.36930	353.124	18.46	0.5996	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			227.76930	176.124	18.46	0.4004	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			61.48590	41.013	21.20	0.1176	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			863.08590	958.013	21.20	0.8824	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			106.58480	77.009	20.33	0.2019	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			608.18480	694.009	20.33	0.7981	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,674.17030	3,790.345	39.07	0.9922	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.57030	3.345	39.07	0.0078	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			33.99330	21.212	21.98	0.0656	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,135.59330	1,238.212	21.98	0.9344	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			6.91430	5.353	26.39	0.0168	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			2,008.51430	2,122.353	26.39	0.9832	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,257.80510	1,355.811	20.89	0.9506	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			32.90510	15.311	20.89	0.0494	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			263.43520	320.803	17.99	0.5568	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			268.53520	210.303	17.99	0.4432	0.00	0	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			139.97400	175.108	16.56	0.3804	0.00	0	30,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			433.97400	353.408	16.56	0.6196	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			0.00000	751.577	19.96	0.7892	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			0.00000	89.877	19.96	0.2108	898,769.00	10,000	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			0.00000	424.218	16.15	0.6936	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			0.00000	125.919	16.15	0.3064	1,259,185.00	10,000	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			744.37230	829.989	20.13	0.8084	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			112.87230	82.589	20.13	0.1916	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			648.30130	727.617	19.38	0.7455	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			162.50130	125.517	19.38	0.2545	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,914.45510	3,029.497	25.61	0.9783	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			12.15510	10.197	25.61	0.0217	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			652.88990	725.369	18.75	0.6997	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			220.58990	176.070	18.75	0.3003	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			298.25790	339.968	16.71	0.4721	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			447.15790	371.568	16.71	0.5279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			36.93420	23.446	21.50	0.0449	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,435.73420	2,540.445	21.50	0.9551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			36.55770	23.149	21.52	0.0444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,445.35770	2,550.149	21.52	0.9556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			37.31570	23.747	21.49	0.0455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			146.38250	173.693	15.55	0.2825	0.00	0	1,200
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			138.81150	113.584	20.06	0.1783	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,364.22690	1,249.435	14.31	0.9331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			23.02690	26.435	14.31	0.0669	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,711.65840	1,809.120	20.68	0.8935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			82.85840	62.121	20.68	0.1065	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			767.58250	676.693	15.55	0.7175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			515.12150	443.638	16.46	0.5483	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			408.29230	465.143	16.92	0.5213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			429.49230	368.143	16.92	0.4787	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			511.96030	576.198	17.41	0.5820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			363.16030	309.198	17.41	0.4180	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,267.61150	1,360.584	20.06	0.8217	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			118.13640	140.619	15.33	0.2439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,078.54820	971.737	14.82	0.8568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			57.34820	68.737	14.82	0.1432	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			602.43750	523.376	16.11	0.6128	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			241.23750	280.376	16.11	0.3872	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			313.92150	360.638	16.46	0.4517	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	12.65	Call		668.77840	584.595	15.87	0.6574	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		557.63130	624.743	17.61	0.6053	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		338.83130	287.743	17.61	0.3947	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,164.70530	1,055.239	14.66	0.8843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		43.50530	52.239	14.66	0.1157	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		839.33640	743.619	15.33	0.7561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		443.66030	503.181	17.09	0.5433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		570.98210	638.892	17.66	0.6118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		332.18210	281.892	17.66	0.3882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		955.06060	853.055	15.06	0.8096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		83.86060	100.055	15.06	0.1904	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		197.57840	231.595	15.87	0.3426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		237.36790	199.004	18.63	0.2907	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		632.63340	704.035	17.92	0.6399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		303.83340	257.035	17.92	0.3601	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		417.00390	356.998	17.00	0.4676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		425.80390	483.998	17.00	0.5324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		404.86030	346.181	17.09	0.4567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		322.45110	273.344	17.75	0.3787	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		525.45050	453.017	16.41	0.5563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		304.25050	350.017	16.41	0.4437	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		893.88400	976.422	18.89	0.7337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		215.08400	179.422	18.89	0.2663	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		816.16790	896.004	18.63	0.7093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		239.71150	201.081	18.60	0.2933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,942.33370	2,042.385	20.95	0.9190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		63.53370	45.386	20.95	0.0810	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		579.59360	502.421	16.20	0.5965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		258.39360	299.420	16.20	0.4035	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		591.25110	660.344	17.75	0.6213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		137.49480	112.459	20.09	0.1767	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,083.04440	2,184.542	21.11	0.9315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		54.24440	37.542	21.11	0.0685	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		667.95300	741.213	18.06	0.6548	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		289.15300	244.213	18.06	0.3452	0.00	0	5,200
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		808.51150	888.081	18.60	0.7067	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		22.78900	18.713	24.60	0.0330	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		631.94990	550.546	16.00	0.6331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		220.74990	257.546	16.00	0.3669	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		155.74370	128.086	19.75	0.1985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,164.54370	1,255.086	19.75	0.8015	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,276.29480	1,369.459	20.09	0.8233	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		27.94570	19.920	22.84	0.0371	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,320.59680	2,424.321	21.38	0.9484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		41.79680	27.321	21.38	0.0516	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		176.69210	146.121	19.41	0.2229	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,055.49210	1,143.121	19.41	0.7771	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,101.58900	3,215.713	24.60	0.9670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			108.23190	84.682	20.41	0.1389	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,904.32800	3,016.335	23.60	0.9649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			25.52800	19.335	23.60	0.0351	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			128.66310	104.227	20.22	0.1654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,337.46310	1,431.227	20.22	0.8346	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,756.74570	2,866.920	22.84	0.9629	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			24.09580	19.003	24.10	0.0340	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			200.72080	166.929	19.07	0.2503	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			949.52080	1,033.929	19.07	0.7497	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,766.57390	2,876.877	22.89	0.9631	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			27.77390	19.877	22.89	0.0369	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,487.03190	1,581.682	20.41	0.8611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,933.20510	5,051.360	28.11	0.9920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			208.79970	173.952	18.97	0.2593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			917.59970	1,000.952	18.97	0.7407	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			148.42630	121.809	19.88	0.1898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,207.22630	1,298.809	19.88	0.8102	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,002.89580	3,116.003	24.10	0.9660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			17.50150	17.727	27.26	0.0288	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			158.78270	130.695	19.70	0.2021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,147.58270	1,237.695	19.70	0.7979	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,160.86000	3,275.557	24.90	0.9676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			22.06000	18.557	24.90	0.0324	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			4.40510	4.359	28.11	0.0080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,416.50070	2,521.051	21.48	0.9540	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,530.80330	5,649.018	28.11	0.9961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			2.00330	2.018	28.11	0.0039	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			141.48520	115.870	20.01	0.1815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,250.28520	1,342.870	20.01	0.8185	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,626.30150	3,744.727	27.26	0.9712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,840.18950	1,939.129	20.83	0.9086	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,032.67090	5,150.842	28.11	0.9929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			3.87090	3.842	28.11	0.0071	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			475.45880	407.754	16.63	0.5168	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			354.25880	404.754	16.63	0.4832	0.00	0	4,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			37.70070	24.051	21.48	0.0460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,426.11570	2,530.747	21.49	0.9545	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			29.19850	20.232	22.49	0.0381	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,687.99850	2,797.232	22.49	0.9619	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,589.26580	6,707.486	28.11	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.46580	0.486	28.11	0.0011	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			71.38950	52.129	20.83	0.0914	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			674.05170	747.883	17.94	0.6404	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			315.35170	270.383	17.94	0.3596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,125.28570	3,240.467	24.26	0.9619	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			26.58570	22.967	24.26	0.0381	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			821.62260	901.321	18.45	0.6906	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			267.32260	228.221	18.45	0.3094	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,814.33350	4,933.161	25.27	0.9895	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			7.03350	6.061	25.27	0.0105	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			242.04400	206.898	18.84	0.2707	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,019.34400	1,103.998	18.84	0.7293	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,529.57940	1,623.502	20.02	0.8191	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			162.57940	136.002	20.02	0.1809	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,306.09050	1,396.764	19.45	0.7746	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			208.09050	177.964	19.45	0.2254	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			503.63310	442.972	16.86	0.4813	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			501.63310	561.772	16.86	0.5187	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			693.84810	764.194	17.56	0.6029	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			400.34810	349.694	17.56	0.3971	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,357.27490	3,475.516	23.29	0.9546	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			33.77490	31.016	23.29	0.0454	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			849.87840	926.627	18.01	0.6533	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			345.37840	300.827	18.01	0.3467	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			876.39390	952.678	17.97	0.6472	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			366.59390	320.778	17.97	0.3528	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,605.09920	3,709.022	20.84	0.9614	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			45.79920	26.122	20.84	0.0386	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			710.84580	778.296	17.24	0.5697	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			491.54580	435.396	17.24	0.4303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			459.43100	407.528	17.60	0.3885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			893.73100	966.928	17.60	0.6115	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			321.54280	282.376	18.74	0.2849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,315.84280	1,401.776	18.74	0.7151	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			462.45620	410.278	17.58	0.3907	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,115.91320	4,219.466	21.93	0.9604	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			52.46640	30.637	21.93	0.0402	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,096.76640	4,200.037	21.93	0.9598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			288.00590	252.035	19.10	0.2577	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,883.93650	1,978.544	19.84	0.8079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			209.63650	179.144	19.84	0.1921	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			52.03820	30.350	21.93	0.0399	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,106.33820	4,209.750	21.93	0.9601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			51.61320	30.066	21.93	0.0396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			506.87010	560.770	16.38	0.4613	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			866.43750	784.255	15.78	0.6326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			340.73750	383.655	15.78	0.3674	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,503.74020	1,592.890	19.18	0.7497	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			279.44020	243.490	19.18	0.2503	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,462.30590	1,551.435	19.10	0.7423	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Call		545.25810	485.928	17.08	0.4473	0.00	0	5,730
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Put		2,787.41570	2,891.084	21.19	0.8942	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Call		113.11570	91.684	21.19	0.1058	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Call		1,051.59610	958.632	15.28	0.7165	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Put		225.89610	258.032	15.28	0.2835	0.00	0	1,125
\$ / R	On	18/09/2017		Foreign Exchange Option	13.14	Call		692.57010	621.370	16.38	0.5387	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		64.77870	42.250	21.84	0.0534	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		293.29670	256.815	19.04	0.2621	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		1,437.59670	1,526.215	19.04	0.7379	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Call		1,423.20970	1,318.562	14.73	0.8398	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Put		97.50970	117.962	14.73	0.1602	0.00	0	7,602
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		719.55810	785.328	17.08	0.5527	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		434.27300	483.709	16.13	0.4232	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,705.29710	4,816.130	21.93	0.9764	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		30.99710	16.730	21.93	0.0236	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Put		1,220.75420	1,304.380	18.49	0.6955	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Call		346.45420	304.980	18.49	0.3045	0.00	0	90
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,739.07870	3,841.650	21.84	0.9466	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		63.77140	41.281	21.86	0.0523	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		342.15130	301.074	18.53	0.3012	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		1,236.45130	1,320.474	18.53	0.6988	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,620.69370	1,710.550	19.39	0.7694	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		256.39370	221.150	19.39	0.2306	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		759.97300	684.309	16.13	0.5768	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		3,164.07960	3,266.655	21.45	0.9193	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		89.77960	67.255	21.45	0.0807	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		582.52590	520.141	16.89	0.4715	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		656.82590	719.541	16.89	0.5285	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,768.07140	3,870.681	21.86	0.9477	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		886.75620	959.678	17.58	0.6093	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		894.98170	811.155	15.69	0.6467	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		319.28170	360.555	15.69	0.3533	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,546.32400	3,648.723	21.71	0.9386	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		72.02400	49.323	21.71	0.0614	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986.674.30000	986,799.400	21.93	1.0000	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		723.43780	788.764	17.04	0.5456	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		569.43780	508.864	17.04	0.4544	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,852.82550	3,959.010	22.34	0.9416	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		68.82550	49.110	22.34	0.0584	0.00	0	60
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Put		534.50670	589.452	16.42	0.4659	0.00	0	0
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Call		702.70670	631.752	16.42	0.5341	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,707.88580	1,798.899	19.27	0.7520	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		302.28580	264.999	19.27	0.2480	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		735.95660	799.547	16.91	0.5242	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		649.25660	584.247	16.91	0.4758	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	27/10/2017	Foreign Exchange Option	17.45	Put		4,123.67920	4,230.762	22.82	0.9312	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		86.97920	65.461	22.82	0.0688	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,058.64080	1,134.521	17.68	0.6086	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		530.14080	475.721	17.68	0.3914	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,355.99300	4,466.685	22.90	0.9232	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		101.19300	80.185	22.90	0.0768	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		746.15150	808.820	16.79	0.5044	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		731.35150	662.320	16.79	0.4956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		750.99370	814.054	16.73	0.4933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		781.09370	710.454	16.73	0.5067	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		143.38490	124.346	22.64	0.1085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,913.28490	4,027.946	22.64	0.8915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		142.93990	123.934	22.66	0.1081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,922.83990	4,037.534	22.66	0.8919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,940.16180	2,036.149	19.34	0.7439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		350.26180	312.549	19.34	0.2561	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		143.83210	124.762	22.62	0.1089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,903.73210	4,018.362	22.62	0.8911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		704.63510	639.438	17.06	0.4672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		874.53510	943.038	17.06	0.5328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,010.71880	925.560	15.89	0.6141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		480.61880	529.160	15.89	0.3859	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,213.49470	1,115.352	15.38	0.6930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		333.39470	368.952	15.38	0.3070	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,931.89130	2,027.733	19.32	0.7427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		351.99130	314.133	19.32	0.2573	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		897.80650	819.507	16.28	0.5634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		597.70650	653.107	16.28	0.4366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,516.07260	1,406.822	14.97	0.7862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		195.97260	220.422	14.97	0.2138	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,893.94730	1,771.516	14.98	0.8632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		113.84730	125.116	14.98	0.1368	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,684.13130	1,564.604	14.85	0.8255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		154.03130	168.203	14.85	0.1745	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,311.42430	1,209.352	15.24	0.7257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		281.32430	312.952	15.24	0.2743	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		950.20320	868.642	16.09	0.5874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		540.10320	592.242	16.09	0.4126	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,751.21850	3,865.294	22.35	0.8851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		151.31850	131.694	22.35	0.1149	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,917.02500	3,027.013	20.86	0.8410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		207.12500	183.413	20.86	0.1590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,841.54970	1,935.790	19.18	0.7301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		371.64970	332.191	19.18	0.2699	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		471.78550	425.999	18.42	0.3342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,441.68550	1,529.599	18.42	0.6658	0.00	0	2,055

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	14.15	Call			560.31940	506.729	17.81	0.3873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,180.21940	1,260.329	17.81	0.6127	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,789.28900	3,903.505	22.42	0.8866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			149.38900	129.905	22.42	0.1134	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			465.02320	419.828	18.47	0.3301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,464.92320	1,553.428	18.47	0.6699	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			551.93220	499.135	17.86	0.3824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,201.83220	1,282.735	17.86	0.6176	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,817.86580	3,932.188	22.47	0.8878	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			147.96580	128.588	22.47	0.1122	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			604.46230	546.941	17.55	0.4124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,074.36230	1,150.541	17.55	0.5876	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,629.57500	4,743.290	22.81	0.9259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			99.67500	79.690	22.81	0.0741	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			577.53130	522.319	17.70	0.3971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,137.43130	1,215.919	17.70	0.6029	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,204.36880	3,316.058	21.38	0.8586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			184.46880	162.458	21.38	0.1414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,457.64800	3,570.529	21.83	0.8719	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			167.74800	146.929	21.83	0.1281	3,232,438.00	22,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			843.90560	769.095	16.48	0.5377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			663.80560	722.695	16.48	0.4623	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			230.73110	203.416	20.50	0.1752	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,700.63110	2,807.016	20.50	0.8248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,856.00570	3,970.465	22.54	0.8893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			146.10570	126.865	22.54	0.1107	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			830.94240	756.992	16.53	0.5314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			680.84240	740.592	16.53	0.4686	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			752.59860	815.465	16.72	0.4912	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			791.69860	720.465	16.72	0.5088	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,586.91870	4,700.413	22.82	0.9220	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			106.01870	85.413	22.82	0.0780	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,217.02210	1,293.779	17.66	0.5851	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			669.22210	612.178	17.66	0.4149	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,202.98450	1,279.048	17.61	0.5809	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			679.48450	621.748	17.61	0.4191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,181.85260	2,277.864	19.33	0.7196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			446.15260	408.964	19.33	0.2804	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			230.60380	210.935	22.33	0.1498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,996.30380	4,109.835	22.33	0.8502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			664.40360	715.719	16.17	0.4147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,015.15170	4,128.763	22.36	0.8509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,088.70360	1,006.819	16.17	0.5853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,238.49260	1,148.332	15.70	0.6424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			514.19260	557.232	15.70	0.3576	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			230.02810	210.398	22.34	0.1494	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,005.72810	4,119.298	22.34	0.8506	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		229.45170	209.863	22.36	0.1491	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,805.14310	1,895.300	18.72	0.6489	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		610.94310	565.300	18.72	0.3511	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,458.66950	2,558.497	19.72	0.7292	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		454.46950	418.497	19.72	0.2708	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,363.13710	1,440.944	17.88	0.5667	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		805.13710	745.044	17.88	0.4333	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,294.67840	1,370.246	17.75	0.5512	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		845.67840	782.846	17.75	0.4488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,462.79500	1,361.083	16.08	0.6545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		584.89500	626.083	16.08	0.3455	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,914.05120	3,024.037	20.37	0.7436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		461.95120	429.037	20.37	0.2564	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		335.34340	316.528	22.43	0.1886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,097.44340	4,221.528	22.43	0.8114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,973.40130	2,827.162	12.90	0.9511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		45.50130	42.162	12.90	0.0489	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,176.83940	1,095.582	16.94	0.5596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		888.93940	950.582	16.94	0.4404	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		334.66120	315.900	22.45	0.1882	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,106.76120	4,230.900	22.45	0.8118	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		333.98180	315.280	22.47	0.1878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,116.08180	4,240.280	22.47	0.8122	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,519.06300	1,603.295	18.22	0.5511	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		953.56300	887.595	18.22	0.4489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		955.13750	891.357	18.52	0.4352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,691.53750	1,782.557	18.52	0.5648	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		961.00380	896.807	18.49	0.4373	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,677.40380	1,768.007	18.49	0.5627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		958.06180	894.073	18.51	0.4363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,684.46180	1,775.273	18.51	0.5637	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,679.94610	1,771.439	18.49	0.5418	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,082.44610	1,011.639	18.49	0.4582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,078.63020	1,009.552	18.72	0.4460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,836.03020	1,933.352	18.72	0.5540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,084.56420	1,015.069	18.69	0.4480	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,821.96420	1,918.869	18.69	0.5520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,081.59230	1,012.306	18.71	0.4470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,828.99230	1,926.106	18.71	0.5530	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,834.37020	1,932.415	18.68	0.5342	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,204.87020	1,128.515	18.68	0.4658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,202.83810	1,128.641	18.88	0.4551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,987.73810	2,092.241	18.88	0.5449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,208.81450	1,134.190	18.86	0.4569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,973.71450	2,077.790	18.86	0.5431	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	18/03/2019	Foreign Exchange Option	15.32	Call			1,205.82170	1,131.415	18.87	0.4560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,980.72170	2,085.015	18.87	0.5440	0.00	0	0
Total \$ / R Option												11,970,646.00	72,000	1,195,486
Total \$ / R												2,739,186,267.00	281,582	1,966,138
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				13.00300		13.12120			0.0000	2,431,561.00	187	501
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.20060		13.32570			0.0000	0.00	0	27
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.39640		13.53010			0.0000	0.00	0	15
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.59110		13.72430			0.0000	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.78500		13.93000			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,431,561.00	187	543
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				2,071.40240	1,828.240	25.50	0.0313	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				327,951.40240	339,528.240	25.50	0.9687	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				2,060.84860	1,826.149	25.55	0.0312	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				328,940.84860	340,526.149	25.55	0.9688	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				2,082.09750	1,830.363	25.45	0.0314	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				326,962.09750	338,530.363	25.45	0.9686	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				19,045.73250	16,201.650	20.06	0.1759	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				201,475.73250	211,141.650	20.06	0.8241	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				18,925.14860	16,094.175	20.08	0.1748	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				202,355.14860	212,034.175	20.08	0.8252	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				19,167.43410	16,310.156	20.05	0.1769	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				200,597.43410	210,250.156	20.05	0.8231	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				68,677.00030	62,290.089	17.14	0.4577	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				90,667.00030	97,650.089	17.14	0.5423	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				68,325.52970	61,964.855	17.16	0.4558	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				91,315.52970	98,324.856	17.16	0.5442	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				69,030.40320	62,617.178	17.12	0.4596	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				90,020.40320	96,977.178	17.12	0.5404	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				0.00000	83,858.056	16.82	0.5103	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				0.00000	96,748.056	16.82	0.4897	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				0.00000	83,493.518	16.84	0.5086	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				0.00000	97,383.518	16.84	0.4914	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				0.00000	84,224.882	16.81	0.5120	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				0.00000	96,114.882	16.81	0.4880	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				0.00000	98,488.392	17.32	0.5163	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				0.00000	112,988.392	17.32	0.4837	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				0.00000	98,125.334	17.34	0.5149	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				0.00000	113,625.334	17.34	0.4851	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				0.00000	98,852.953	17.31	0.5178	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				0.00000	112,352.953	17.31	0.4822	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												2,431,561.00	187	543
£ / R	On	31/03/2017	Foreign Exchange Future			16.05250		16.08200			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.07440		16.12190			0.0000	0.00	0	61
£ / R	On	24/04/2017	Foreign Exchange Future			16.09990		16.14700			0.0000	0.00	0	10
£ / R	On	25/04/2017	Foreign Exchange Future			16.11110		16.15830			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.12050		16.16960			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.28340		16.33380			0.0000	155,457,619.80	9,547	58,049
£ / R	On	18/09/2017	Foreign Exchange Future			16.57070		16.62900			0.0000	0.00	0	1,790
£ / R	On	18/12/2017	Foreign Exchange Future			16.86220		16.92900			0.0000	10,336,528.60	613	215
Total £ / R Future												165,794,148.40	10,160	60,696
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,098.51190	2,127.582	72.04	0.9995	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			0.51190	0.082	72.04	0.0005	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			950.30830	985.751	22.07	0.9056	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			42.20830	30.151	22.07	0.0944	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Put			305.65930	317.147	17.63	0.5123	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Call			312.65930	277.047	17.63	0.4877	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.05930	0.070	40.92	0.0002	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,821.75930	7,868.971	40.92	0.9998	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			932.04520	964.173	19.83	0.8218	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			101.64520	84.673	19.83	0.1782	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.80740	2.141	29.58	0.0032	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,699.00740	7,748.741	29.58	0.9968	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.78110	2.120	29.58	0.0032	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,708.98110	7,758.720	29.58	0.9968	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.83400	2.162	29.58	0.0033	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,689.03400	7,738.762	29.58	0.9967	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			628.72880	648.863	17.33	0.5482	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			462.52880	432.263	17.33	0.4518	0.00	0	600
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			374.30780	354.409	18.82	0.2839	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,735.30780	1,773.709	18.82	0.7161	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			372.37070	352.552	18.84	0.2826	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,743.37070	1,781.852	18.84	0.7174	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			370.44870	350.705	18.85	0.2813	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,751.44870	1,790.005	18.85	0.7187	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			25.93390	22.708	22.06	0.0207	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,236.93390	8,300.508	22.06	0.9793	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			25.78940	22.579	22.06	0.0206	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,246.78940	8,310.379	22.06	0.9794	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			25.64560	22.450	22.06	0.0205	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,256.64560	8,320.250	22.06	0.9795	0.00	0	0
Total £ / R Option												0.00	0	600
Total £ / R												165,794,148.40	10,160	61,296

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11723		0.11854			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11950		0.12090			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12186		0.12333			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.10950	3.517	21.67	0.0090	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,147.60950	3,280.917	21.67	0.9910	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.19570	0.451	21.67	0.0014	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,145.69570	4,277.851	21.67	0.9986	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.01410	0.048	21.67	0.0002	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,145.51410	5,277.448	21.67	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			19.11970	23.559	22.40	0.0343	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,929.31970	4,073.259	22.40	0.9657	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			5.99220	8.182	22.40	0.0134	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,916.19220	5,057.882	22.40	0.9866	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			56.02080	63.226	22.40	0.0805	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,966.22080	3,112.926	22.40	0.9195	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,446.65900	1,370.050	15.29	0.8035	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			113.55900	183.850	15.29	0.1965	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			831.69360	810.466	17.44	0.5707	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			498.59360	624.266	17.44	0.4293	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			468.89620	468.268	19.05	0.3749	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,135.79620	1,282.068	19.05	0.6251	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			13.78500		13.91910			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.80570		13.95770			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.82600		13.97920			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.00710		14.16230			0.0000	44,472,542.50	3,175	112,287
€ / R	On	18/09/2017	Foreign Exchange Future			14.28580		14.44930			0.0000	85,714.80	6	7,478
€ / R	On	18/12/2017	Foreign Exchange Future			14.57050		14.74220			0.0000	11,233,855.50	771	749
€ / R	On	19/03/2018	Foreign Exchange Future			14.86190		15.03240			0.0000	0.00	0	654
Total € / R Future												55,792,112.80	3,952	121,227
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,302.06480	1,435.045	56.51	0.9996	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			1.16480	0.045	56.51	0.0004	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			875.59680	1,013.517	23.62	0.9306	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			33.29680	19.217	23.62	0.0694	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			186.27150	253.223	17.13	0.4748	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			365.47150	279.223	17.13	0.5252	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.33350	3.882	26.54	0.0070	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,032.03350	5,186.782	26.54	0.9930	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.27820	3.833	26.54	0.0070	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			403.79080	481.395	16.20	0.5230	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,041.97820	5,196.733	26.54	0.9930	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.38940	3.931	26.54	0.0071	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,022.08940	5,176.832	26.54	0.9929	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,146.82960	2,286.393	19.89	0.9388	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			49.12960	33.493	19.89	0.0612	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			456.09080	378.495	16.20	0.4770	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			27.44630	18.181	21.89	0.0237	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,038.14630	5,192.381	21.89	0.9763	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			27.21700	18.016	21.89	0.0235	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,047.91700	5,202.216	21.89	0.9765	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			26.98940	17.854	21.89	0.0234	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,057.68940	5,212.054	21.89	0.9766	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			178.61300	163.566	21.12	0.1340	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,496.41300	3,653.066	21.12	0.8660	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			178.21040	163.208	21.15	0.1336	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,506.01040	3,662.708	21.15	0.8664	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			179.02090	163.927	21.10	0.1343	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,486.82090	3,643.427	21.10	0.8657	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			42.15760	34.483	23.34	0.0326	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,709.95760	6,873.983	23.34	0.9674	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,159.61310	1,048.450	15.06	0.6467	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			417.41310	477.950	15.06	0.3533	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,998.74900	2,130.692	18.32	0.7514	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			350.94900	311.192	18.32	0.2486	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			832.91330	915.475	15.80	0.4669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,011.01170	923.366	15.81	0.5314	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			838.61170	921.466	15.81	0.4686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,006.72840	919.375	15.83	0.5297	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			844.32840	927.475	15.83	0.4703	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,015.31330	927.375	15.80	0.5331	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												55,792,112.80	3,952	157,227
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.96240		10.03680			0.0000	39,849.60	4	23,824
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.09900		10.17810			0.0000	0.00	0	1,735
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.23620		10.32160			0.0000	0.00	0	53
Total AU\$ / R Future												39,849.60	4	25,612
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			9.48170	9.000	20.40	0.0256	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,042.68170	2,116.600	20.40	0.9744	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			9.58640	9.095	20.28	0.0260	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,022.78640	2,096.695	20.28	0.9740	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			9.53350	9.047	20.34	0.0258	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,032.73350	2,106.647	20.34	0.9742	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	18/09/2017	Foreign Exchange Option	12.18	Call			26.38560	22.133	16.03	0.0497	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,028.28560	2,103.133	16.03	0.9503	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			25.99150	22.307	16.11	0.0498	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,037.89150	2,113.307	16.11	0.9502	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			26.78550	21.960	15.95	0.0496	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,018.68550	2,092.960	15.95	0.9504	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,663.52930	1,734.735	15.38	0.8589	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			107.13210	92.748	15.35	0.1435	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,645.53210	1,716.548	15.35	0.8565	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			106.12560	91.836	15.37	0.1423	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,654.52560	1,725.636	15.37	0.8577	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			105.12930	90.935	15.38	0.1411	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												39,849.60	4	25,612
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.79530		9.81940			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.95810		9.98650			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.12190		10.15570			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	30
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			12.19790	11.870	20.41	0.0332	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,932.79790	1,956.570	20.41	0.9668	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			12.02640	11.721	20.44	0.0328	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,942.62640	1,966.421	20.44	0.9672	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			12.37210	12.022	20.37	0.0336	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,922.97210	1,946.722	20.37	0.9664	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			92.27740	83.259	16.64	0.1488	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,395.77740	1,415.159	16.64	0.8512	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			91.21530	82.226	16.66	0.1472	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,404.71530	1,424.126	16.66	0.8528	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			93.35230	84.303	16.63	0.1504	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,386.85230	1,406.203	16.63	0.8496	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			344.08860	326.851	14.55	0.3952	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			728.38860	744.951	14.55	0.6048	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			341.09290	323.961	14.57	0.3924	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			735.39290	752.061	14.57	0.6076	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			347.10730	329.767	14.54	0.3980	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			721.40730	737.866	14.54	0.6020	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	30
CHF / R	On	19/06/2017	Foreign Exchange Future			13.10990		13.22490			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.38740		13.51050			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.67170		13.80450			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 CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			19.02150	20.666	22.43	0.0386	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,684.12150	2,800.766	22.43	0.9614	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			18.87950	20.664	22.31	0.0388	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,663.97950	2,780.764	22.31	0.9612	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			18.95010	20.665	22.37	0.0387	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,674.05010	2,790.765	22.37	0.9613	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			174.67390	145.998	19.43	0.1639	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,054.17390	2,148.598	19.43	0.8361	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			173.52500	144.973	19.44	0.1629	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,063.02500	2,157.573	19.44	0.8371	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			175.83120	147.032	19.41	0.1649	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,045.33120	2,139.632	19.41	0.8351	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			689.36290	624.665	16.88	0.4566	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			914.86290	982.965	16.88	0.5434	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			685.78330	621.337	16.89	0.4547	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			921.28330	989.637	16.89	0.5453	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			692.96180	628.011	16.86	0.4585	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			908.46180	976.311	16.86	0.5415	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88070		1.89670			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.89660		1.91370			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91310		1.93030			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			31.30830	29.490	21.60	0.0396	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,664.30830	3,822.490	21.60	0.9604	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			36.64740	33.428	21.24	0.0448	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,469.64740	3,626.428	21.24	0.9552	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			33.86450	31.383	21.42	0.0421	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,566.86450	3,724.383	21.42	0.9579	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			243.68450	208.002	18.19	0.1731	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,606.68450	2,742.002	18.19	0.8269	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			231.53820	197.247	18.28	0.1652	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,694.53820	2,831.247	18.28	0.8348	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			256.52400	219.385	18.09	0.1813	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,519.52400	2,653.385	18.09	0.8187	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,063.96210	1,146.477	15.44	0.5164	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			926.28550	840.264	15.52	0.4684	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,123.28550	1,209.264	15.52	0.5316	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			888.25070	804.532	15.60	0.4535	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,185.25070	1,273.532	15.60	0.5465	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			966.96210	877.477	15.44	0.4836	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.87220		1.88810			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			162.91370	118.585	18.24	0.2095	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			881.91370	996.585	18.24	0.7905	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			142.62500	103.471	18.45	0.1867	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			961.62500	1,081.471	18.45	0.8133	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			124.64660	90.221	18.65	0.1660	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,043.64660	1,168.221	18.65	0.8340	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.89170		1.91120			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,761.89740	2,938.623	20.02	0.9274	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			80.98340	58.565	19.26	0.0783	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,568.98340	2,741.565	19.26	0.9217	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			77.30190	57.028	19.64	0.0754	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,665.30190	2,840.028	19.64	0.9246	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			73.89740	55.623	20.02	0.0726	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.67610		1.69170			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70390		1.72050			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73090		1.74850			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			66.68570	50.568	21.70	0.0695	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,749.68570	2,889.568	21.70	0.9305	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			61.71520	46.421	21.83	0.0643	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,844.71520	2,985.421	21.83	0.9357	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			57.14440	42.632	21.96	0.0595	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,940.14440	3,081.632	21.96	0.9405	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			246.77680	207.673	19.75	0.1770	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,541.77680	2,668.673	19.75	0.8230	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			235.10050	197.119	19.87	0.1690	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,630.10050	2,758.119	19.87	0.8310	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			259.12510	218.860	19.64	0.1853	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,454.12510	2,579.860	19.64	0.8147	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			892.23980	807.021	16.72	0.4656	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,107.23980	1,198.021	16.72	0.5344	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			857.41040	774.929	16.86	0.4507	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,172.41040	1,265.929	16.86	0.5493	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			928.63370	840.611	16.58	0.4808	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,043.63370	1,131.611	16.58	0.5192	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12450		0.12550			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12420		0.12520			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12420		0.12420			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.12580		9.19700			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.24530		9.32100			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.36500		9.44630			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			10.59160	9.467	19.98	0.0295	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,763.59160	1,833.667	19.98	0.9705	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			10.44990	9.408	20.05	0.0292	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,773.44990	1,843.608	20.05	0.9708	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			10.73580	9.526	19.92	0.0297	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,753.73580	1,823.726	19.92	0.9703	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,324.10180	1,384.885	15.41	0.8891	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			64.16130	49.313	15.41	0.1092	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,333.16130	1,394.013	15.41	0.8908	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			66.05430	51.070	15.41	0.1125	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,315.05430	1,375.770	15.41	0.8875	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			65.10180	50.185	15.41	0.1109	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			828.94720	920.924	21.03	0.5656	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			476.97160	481.472	21.01	0.4320	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			840.67160	926.472	21.01	0.5680	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			478.71170	477.044	20.98	0.4296	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			852.41170	932.044	20.98	0.5704	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			475.24720	485.924	21.03	0.4344	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.25660		1.26510			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.27090		1.28050			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.28570		1.29490			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			1,149.00000	1,234.000		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			1,249.00000	1,334.000		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			1,349.00000	1,434.000		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			895.00000	991.000		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			995.00000	1,091.000		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			795.00000	891.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			251.00000	343.000		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			51.00000	143.000		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			151.00000	243.000		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
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.25230		1.24480			0.0000	0.00	0	4,048
QUANTO £On 18/09/2017 Foreign Exchange Future			1.25530		1.24790			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.25870		1.25120			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,048
Total QUANTO £ / \$									0.00	0	4,048
QUANTO €On 19/06/2017 Foreign Exchange Future			1.07720		1.07930			0.0000	0.00	0	32,879
QUANTO €On 18/09/2017 Foreign Exchange Future			1.08220		1.08430			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.08760		1.08960			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	32,879
Total QUANTO € / \$									0.00	0	32,879

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/06/2017	Foreign Exchange Future			21,920.12000		22,128.12000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.33350		9.41050			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			37.54890	29.112	17.86	0.0838	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,147.04890	1,215.612	17.86	0.9162	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			36.95470	28.677	17.91	0.0826	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,156.45470	1,225.177	17.91	0.9174	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			38.15390	29.556	17.82	0.0850	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,137.65390	1,206.056	17.82	0.9150	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			3.50780		3.50870			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			5.25030	5.452	22.78	0.0376	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			766.55030	767.652	22.78	0.9624	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			5.26890	5.436	22.98	0.0372	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			776.56890	777.636	22.98	0.9628	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			5.23270	5.470	22.57	0.0380	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			756.53270	757.670	22.57	0.9620	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			1.31960		1.33530			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.29900		1.31440			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.27930		1.29600			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,951,273,292.80	223,885	1,022,601
Total Options												11,970,646.00	72,000	1,232,086
Grand Total:												2,963,243,938.80	295,885	2,254,687