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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/04/2017 Foreign Exchange Future			13.33850		13.42980			0.0000	32,012,400.00	2,400	0
\$ / R On 19/04/2017 Foreign Exchange Future			13.28470		13.42980			0.0000	0.00	0	0
\$ / R On 20/04/2017 Foreign Exchange Future			13.28470		13.43250			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.28470		13.43520			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.29150		13.44340			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.29380		13.44550			0.0000	0.00	0	80
\$ / R On 28/04/2017 Foreign Exchange Future			13.30060		13.45190			0.0000	133,006.00	10	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.30970		13.46040			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.31430		13.46470			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.33020		13.47960			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.33250		13.48180			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.33940		13.48820			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.34850		13.49670			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.36460		13.51310			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.37620		13.52480			0.0000	11,276,136.60	843	843
\$ / R On 19/06/2017 Foreign Exchange Future			13.42020		13.56930			0.0000	2,852,047,483.80	212,519	922,127
\$ / R On 28/06/2017 Foreign Exchange Future			13.44100		13.59030			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.44560		13.59500			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.45710		13.60660			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.46860		13.61830			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.47320		13.62300			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	17/07/2017	Foreign Exchange Future			13.48470		13.63460			0.0000	0.00	0	250
\$ / R	On	21/07/2017	Foreign Exchange Future			13.49390		13.64400			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.50300		13.65330			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.50760		13.65790			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.51680		13.66720			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.54200		13.69280			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.58330		13.73460			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.62910		13.78110			0.0000	23,728,263.10	1,741	55,435
\$ / R	On	27/09/2017	Foreign Exchange Future			13.64980		13.80200			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.65210		13.80430			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.70940		13.86250			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.71860		13.87170			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.75760		13.91120			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.79200		13.94610			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.83790		13.99250			0.0000	2,560,011.50	185	93,115
\$ / R	On	22/12/2017	Foreign Exchange Future			13.84710		14.00180			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.96870		14.12490			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.97330		14.12950			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.04670		14.20380			0.0000	14,046,700.00	1,000	1,070
\$ / R	On	25/04/2018	Foreign Exchange Future			14.13240		14.29070			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.17190		14.33070			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.18180		14.34070			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.26580		14.42560			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.40410		14.56550			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.49050		14.65290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.63130		14.79530			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.70790		14.87270			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.85850		15.02510			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.94010		15.10760			0.0000	0.00	0	0
Total \$ / R Future												2,935,804,001.00	218,698	1,082,989
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			8.30910	0.000	21.05	0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			968.50910	1,051.500	21.05	1.0000	0.00	0	0
\$ / R	On	19/04/2017	Foreign Exchange Option	13.62	Call			62.39510	8.388	33.64	0.0797	0.00	0	2,500
\$ / R	On	19/04/2017	Foreign Exchange Option	13.62	Put			252.59510	343.688	33.64	0.9203	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			588.60370	435.780	31.32	0.9212	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			16.10370	11.080	31.32	0.0788	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			12.06830	4.375	41.04	0.0239	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			886.86830	1,029.675	41.04	0.9761	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			116.04830	58.047	22.88	0.2524	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			232.64830	326.547	22.88	0.7476	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call			46.77240	28.514	28.79	0.1200	0.00	0	2,500
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put			493.37240	627.014	28.79	0.8800	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			436.16730	297.133	20.96	0.7343	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			50.66730	63.333	20.96	0.2657	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			4.97590	1.456	36.15	0.0068	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	15.06	Put			1,619.47590	1,767.656	36.15	0.9932	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.48620	0.567	55.83	0.0019	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,224.98620	3,376.767	55.83	0.9981	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			26.08170	17.206	28.92	0.0736	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			680.58170	823.406	28.92	0.9264	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			5.53430	1.749	35.90	0.0081	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,560.03430	1,707.949	35.90	0.9919	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			146.17630	74.876	21.20	0.3052	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			200.67630	281.076	21.20	0.6948	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			62.96970	34.971	25.35	0.1475	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			417.46970	541.171	25.35	0.8525	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			1.87870	0.219	38.80	0.0011	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,246.37870	2,396.420	38.80	0.9989	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			501.26610	365.372	20.23	0.7579	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			49.36610	64.772	20.23	0.2421	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			23.07620	16.787	26.73	0.0662	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			801.17620	946.187	26.73	0.9338	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			170.72900	89.857	18.03	0.3051	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			270.32900	340.157	18.03	0.6949	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			877.22700	725.884	19.33	0.9287	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			16.82700	16.184	19.33	0.0713	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			761.54980	614.163	18.64	0.8961	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			21.14980	24.463	18.64	0.1039	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			363.48980	247.310	17.74	0.5831	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			118.78980	153.010	17.74	0.4169	0.00	0	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			153.66700	79.077	18.17	0.2625	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			338.96700	414.777	18.17	0.7375	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			550.86060	426.038	16.93	0.7296	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			71.26060	95.838	16.93	0.2704	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			244.03320	162.733	18.30	0.3879	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			284.43320	352.533	18.30	0.6121	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			17.79000	14.300	26.49	0.0408	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,538.19000	1,684.100	26.49	0.9592	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			0.00000	61.102	19.69	0.1730	1,222,032.00	20,000	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			0.00000	728.602	19.69	0.8270	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			67.07850	41.886	21.48	0.1189	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			835.27850	959.386	21.48	0.8811	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			122.21540	74.659	19.48	0.1953	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			614.01540	715.259	19.48	0.8047	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			214.54410	150.920	18.91	0.3237	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			427.84410	512.420	18.91	0.6763	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			13.09660	12.653	28.21	0.0280	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,469.99660	2,618.053	28.21	0.9720	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			325.34630	247.994	17.99	0.4425	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			312.24630	383.394	17.99	0.5575	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			691.62460	572.202	16.51	0.7346	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	31/05/2017	Foreign Exchange Option	12.93	Put			96.82460	126.002	16.51	0.2654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,802.87380	1,659.133	18.87	0.9568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			13.57380	18.933	18.87	0.0432	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,586.75310	1,444.919	17.64	0.9424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			17.45310	24.719	17.64	0.0576	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,488.96190	1,349.493	17.25	0.9321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,141.68950	6,290.557	30.96	0.9984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,489.24190	4,636.584	30.96	0.9881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			7.55090	5.983	30.96	0.0107	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,588.25090	4,735.783	30.96	0.9893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			4.02220	3.149	30.96	0.0059	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,084.72220	5,232.950	30.96	0.9941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.98950	0.757	30.96	0.0016	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,649.97840	2,801.184	25.25	0.9605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			18.23310	20.863	25.53	0.0382	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,708.93310	2,860.663	25.53	0.9618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			16.29140	17.687	27.77	0.0308	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,176.99140	3,327.487	27.77	0.9692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			8.54190	6.784	30.96	0.0119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,318.47670	2,466.387	23.91	0.9501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			23.85510	23.972	24.41	0.0448	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,454.55510	2,603.771	24.41	0.9552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			21.43070	22.324	24.77	0.0416	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,552.13070	2,702.124	24.77	0.9584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			19.27840	21.384	25.25	0.0395	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,000.83580	2,144.372	22.73	0.9347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			30.33380	28.266	23.62	0.0532	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,241.03380	2,388.066	23.62	0.9468	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			28.08270	26.789	23.87	0.0503	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,308.78270	2,456.589	23.87	0.9497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			27.77670	26.587	23.91	0.0499	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,972.22610	2,115.255	22.62	0.9331	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			41.05640	35.157	22.65	0.0664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,981.75640	2,124.957	22.65	0.9336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			40.59330	34.863	22.69	0.0658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,991.29330	2,134.663	22.69	0.9342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			40.13580	34.572	22.73	0.0653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,504.82560	1,635.583	20.82	0.8951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			62.16940	48.370	21.36	0.0913	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,642.86940	1,778.170	21.36	0.9087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			46.54860	38.624	22.26	0.0730	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,877.24860	2,018.424	22.26	0.9270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			41.52610	35.455	22.62	0.0669	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,064.11510	1,179.109	19.44	0.8227	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			99.40200	71.639	19.93	0.1336	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,280.10200	1,401.439	19.93	0.8664	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	14.89	Call			84.38790	62.155	20.43	0.1166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,405.08790	1,531.955	20.43	0.8834	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			74.12560	55.783	20.82	0.1049	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			859.85090	967.181	18.96	0.7669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			177.05780	135.620	18.98	0.2306	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			867.75780	975.419	18.98	0.7694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			163.04430	123.880	19.11	0.2138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			923.74430	1,033.679	19.11	0.7862	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			133.41510	99.309	19.44	0.1773	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			766.17880	870.088	18.73	0.7354	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			194.06800	150.336	18.83	0.2511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			804.76800	910.136	18.83	0.7489	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			183.29120	140.969	18.92	0.2381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			843.99120	950.769	18.92	0.7619	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			179.15090	137.381	18.96	0.2331	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			669.04290	768.345	18.45	0.6979	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			227.71610	179.661	18.55	0.2904	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			698.41610	799.461	18.55	0.7096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			210.22570	164.439	18.69	0.2702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			750.92570	854.239	18.69	0.7298	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			205.47880	160.288	18.73	0.2646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			529.74650	619.566	17.94	0.6332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			289.08710	231.310	18.02	0.3565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			549.78710	641.110	18.02	0.6435	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			276.29320	220.478	18.12	0.3431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			576.99320	670.278	18.12	0.6569	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			238.34290	188.545	18.45	0.3021	0.00	0	1,150
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			349.37200	421.472	17.18	0.5193	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			338.35780	273.331	17.66	0.4063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			459.05780	543.131	17.66	0.5937	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			334.59640	270.108	17.69	0.4026	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			465.29640	549.908	17.69	0.5974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			299.04650	239.766	17.94	0.3668	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			280.84090	342.004	16.87	0.4604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			474.11270	388.073	16.92	0.5268	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			294.81270	357.873	16.92	0.4732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			443.22680	362.033	17.06	0.5014	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			323.92680	391.833	17.06	0.4986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			418.67200	341.672	17.18	0.4807	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			241.29420	296.776	16.73	0.4216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			523.38170	431.654	16.78	0.5654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			254.08170	311.454	16.78	0.4346	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			501.04650	411.845	16.84	0.5482	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			271.74650	331.645	16.84	0.4518	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			490.14090	402.204	16.87	0.5396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			186.86120	233.634	16.51	0.3612	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	13.16	Call			607.10030	506.618	16.56	0.6259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			197.80030	246.418	16.56	0.3741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			570.16410	473.410	16.65	0.6000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			220.86410	273.210	16.65	0.4000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			540.59420	446.976	16.73	0.5784	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			121.10400	155.566	16.18	0.2733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			713.25440	603.162	16.31	0.6939	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			143.95440	182.962	16.31	0.3061	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			645.61260	541.460	16.46	0.6517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			176.31260	221.260	16.46	0.3483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			626.16120	523.834	16.51	0.6388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			85.63340	109.173	15.93	0.2116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			862.44130	739.947	16.00	0.7736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			93.14130	119.747	16.00	0.2264	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			785.10300	669.360	16.15	0.7347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			115.80300	149.160	16.15	0.2653	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			770.40400	655.766	16.18	0.7267	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			47.69080	66.489	16.43	0.1394	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			986.71190	858.815	16.12	0.8219	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			67.41190	88.615	16.12	0.1781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			936.22340	809.288	16.00	0.8044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			76.92340	99.088	16.00	0.1956	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			894.93340	769.373	15.93	0.7884	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			19.66190	29.293	17.25	0.0679	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,344.70330	1,210.391	16.94	0.9101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			25.40330	40.192	16.94	0.0899	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,206.67240	1,074.761	16.64	0.8825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			37.37240	54.561	16.64	0.1175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,116.99080	986.689	16.43	0.8606	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			453.46310	374.430	17.02	0.4917	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			363.16310	433.430	17.02	0.5083	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			20.69460	23.044	24.00	0.0415	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,670.39460	2,822.044	24.00	0.9585	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			374.43950	308.139	17.48	0.4205	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			479.43950	562.539	17.48	0.5795	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			289.06710	235.967	18.06	0.3329	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			682.46710	778.867	18.06	0.6671	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			283.68330	232.493	18.09	0.3216	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			735.38330	833.893	18.09	0.6784	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			325.98870	269.384	17.80	0.3587	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			652.98870	746.184	17.80	0.6413	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			21.31930	19.926	30.12	0.0279	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,378.31930	4,526.726	30.12	0.9721	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			421.82860	354.171	17.16	0.4363	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			507.22860	589.471	17.16	0.5637	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			203.31640	165.883	19.01	0.2297	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 Option	14.56	Put			1,119.31640	1,231.983	19.01	0.7703	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			712.36940	614.155	16.18	0.6227	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			259.06940	311.155	16.18	0.3773	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			268.11970	222.415	18.38	0.2897	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			914.81970	1,019.415	18.38	0.7103	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			555.72630	473.119	16.65	0.5200	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			397.82630	465.519	16.65	0.4800	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			36.59480	29.603	22.30	0.0473	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,908.69480	3,052.003	22.30	0.9527	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			469.16550	399.912	17.07	0.4530	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			521.96550	603.112	17.07	0.5470	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			493.49540	424.694	17.09	0.4558	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			550.69540	632.694	17.09	0.5442	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			53.26280	52.163	22.74	0.0672	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,158.66280	3,308.863	22.74	0.9328	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			664.39190	581.346	16.53	0.5444	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			429.79190	498.046	16.53	0.4556	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,019.33150	912.407	15.73	0.6967	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			238.23150	283.307	15.73	0.3033	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			928.21710	829.304	15.93	0.6576	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			287.11710	340.204	15.93	0.3424	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			726.73480	643.157	16.46	0.5567	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			57.63260	69.530	15.97	0.0998	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,391.96730	1,264.345	15.25	0.8225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			110.86730	135.245	15.25	0.1775	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,197.35560	1,079.027	15.48	0.7628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			166.25560	199.927	15.48	0.2372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,237.87730	4,402.928	23.56	0.9597	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.56	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,218.90000	986,370.900	23.56	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			37.89970	46.895	22.73	0.0577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,626.79970	3,787.795	22.73	0.9423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,838.73260	1,698.630	15.97	0.9002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,636.39740	3,797.590	22.76	0.9425	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			37.10000	46.487	22.78	0.0572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,646.00000	3,807.387	22.78	0.9428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			68.16020	61.305	21.50	0.0760	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,087.06020	3,232.205	21.50	0.9240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			18.97730	32.028	23.56	0.0403	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,274.62920	3,426.477	21.94	0.9312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			54.04840	54.786	22.00	0.0678	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,302.94840	3,455.686	22.00	0.9322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			256.58370	221.664	19.10	0.2378	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,475.48370	1,592.564	19.10	0.7622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			37.49740	46.690	22.76	0.0575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,345.92110	2,473.380	20.20	0.8772	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	16.40	Call		96.35860	75.629	20.64	0.0938	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,715.25860	2,846.529	20.64	0.9062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		348.58460	303.364	18.29	0.3110	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,117.48460	1,224.264	18.29	0.6890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		55.72920	55.577	21.94	0.0688	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,225.50610	1,335.791	18.54	0.7138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		310.17550	269.174	18.59	0.2811	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,249.07550	1,360.074	18.59	0.7189	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		406.15530	354.641	17.89	0.3538	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		955.05530	1,055.541	17.89	0.6462	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		127.02110	102.480	20.20	0.1228	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,057.32190	1,161.937	18.14	0.6740	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		360.82400	314.285	18.20	0.3203	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,079.72400	1,185.184	18.20	0.6797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		444.75170	389.184	17.66	0.3814	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		863.65170	960.084	17.66	0.6186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		316.60610	274.891	18.54	0.2862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		877.47970	974.552	17.69	0.6229	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		408.99850	357.184	17.87	0.3559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		947.89850	1,048.084	17.87	0.6441	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		0.00000	556.620	16.76	0.5026	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		0.00000	627.520	16.76	0.4974	23,218.24	37	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		368.42190	321.037	18.14	0.3260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		578.27160	658.027	16.85	0.5105	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		605.04070	533.308	16.87	0.4869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		583.94070	664.208	16.87	0.5131	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		778.76920	690.978	16.31	0.5845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		397.66920	461.878	16.31	0.4155	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		438.57970	383.652	17.69	0.3771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		445.63480	514.057	16.46	0.4433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		663.48510	585.269	16.65	0.5212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		512.38510	586.169	16.65	0.4788	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		1,160.37500	1,044.067	15.52	0.7501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		179.27500	214.967	15.52	0.2499	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		609.37160	537.127	16.85	0.4895	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		754.76990	670.890	16.44	0.5618	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		452.76990	521.090	16.44	0.4382	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		57.07410	53.794	21.61	0.0661	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,385.07410	3,533.995	21.61	0.9339	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		935.60140	838.368	15.99	0.6491	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		311.30140	366.268	15.99	0.3509	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		369.73830	327.481	18.47	0.3029	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,317.23830	1,428.081	18.47	0.6971	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		844.66030	759.592	16.37	0.5772	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		472.96030	540.992	16.37	0.4228	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		80.98350	43.416	19.83	0.0547	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,659.28350	3,774.816	19.83	0.9453	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		673.99940	606.096	17.01	0.4760	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		742.79940	828.496	17.01	0.5240	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		98.26500	58.540	20.19	0.0652	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,892.16500	4,006.540	20.19	0.9348	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		935.64110	849.026	16.27	0.5916	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		489.54110	557.026	16.27	0.4084	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		424.42490	382.969	18.58	0.3076	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,541.92490	1,655.069	18.58	0.6924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		422.29230	381.028	18.60	0.3062	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,549.79230	1,663.128	18.60	0.6938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		689.71540	625.060	17.18	0.4587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		498.70640	565.847	16.21	0.4002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		581.72990	526.009	17.64	0.4006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,089.22990	1,188.109	17.64	0.5994	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		572.55340	517.612	17.69	0.3954	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,110.05340	1,209.712	17.69	0.6046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		759.20090	689.055	16.92	0.4940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		429.86850	491.644	16.00	0.3670	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		723.62980	656.266	17.05	0.4761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		821.12980	908.366	17.05	0.5239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		700.84050	635.290	17.13	0.4645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		858.34050	947.390	17.13	0.5355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		991.20640	903.747	16.21	0.5998	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		298.82460	343.960	15.61	0.2901	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		891.49170	810.994	16.49	0.5563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		598.99170	673.094	16.49	0.4437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		796.79720	723.486	16.78	0.5123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		714.29720	795.586	16.78	0.4877	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,072.36850	979.544	16.00	0.6330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		147.46590	169.865	15.25	0.1730	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,055.68830	963.945	16.05	0.6263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		443.18830	506.045	16.05	0.3737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,044.69280	953.667	16.07	0.6219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		452.19280	515.767	16.07	0.3781	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,291.32460	1,181.860	15.61	0.7099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		197.51880	230.801	15.35	0.2183	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,212.52470	1,107.364	15.70	0.6841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		340.02470	389.464	15.70	0.3159	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,143.25970	1,044.170	15.84	0.6597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		380.75970	436.270	15.84	0.3403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,739.96590	1,607.765	15.25	0.8270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,658.03740	1,528.873	15.23	0.8102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		165.53740	190.973	15.23	0.1898	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,540.01880	1,418.701	15.35	0.7817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,450.12480	3,575.404	20.66	0.8920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,306.77250	2,171.380	15.96	0.9063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			64.27250	83.480	15.96	0.0937	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,356.51590	3,482.449	20.61	0.8862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,082.45810	1,948.691	15.69	0.8800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			89.95810	110.791	15.69	0.1200	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,899.86750	1,767.095	15.46	0.8540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			117.36750	139.195	15.46	0.1460	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			142.62480	113.304	20.66	0.1080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,004.37700	3,133.463	20.40	0.8614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			142.00560	112.623	20.67	0.1074	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,459.50560	3,584.723	20.67	0.8926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			104.03060	71.262	21.04	0.0719	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,171.53060	4,293.362	21.04	0.9281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			149.01590	120.349	20.61	0.1138	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,275.18490	2,399.210	19.62	0.7952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			146.41840	117.480	20.63	0.1114	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,393.91840	3,519.580	20.63	0.8886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			143.24990	113.991	20.66	0.1085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,440.74990	3,566.091	20.66	0.8915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			176.87700	151.363	20.40	0.1386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,456.20690	1,567.200	18.41	0.6774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			153.70940	125.540	20.57	0.1180	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,291.20940	3,417.640	20.57	0.8820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			151.00510	122.546	20.59	0.1156	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,328.50510	3,454.646	20.59	0.8844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			267.68490	237.110	19.62	0.2048	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			877.21540	967.160	17.18	0.5413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			236.50210	208.651	19.88	0.1832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,484.00210	2,610.751	19.88	0.8168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			202.11320	177.357	20.22	0.1587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,759.61320	2,889.457	20.22	0.8413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			448.70690	405.099	18.41	0.3226	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			766.70090	851.155	16.92	0.5060	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,003.02980	915.308	16.22	0.6013	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			501.22980	568.208	16.22	0.3987	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			110.35210	79.788	21.23	0.0781	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,128.55210	4,252.688	21.23	0.9219	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			826.04450	756.284	17.01	0.4884	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			901.14450	987.584	17.01	0.5116	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			838.57990	768.396	16.98	0.4930	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			889.07990	975.096	16.98	0.5070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			236.94180	213.436	20.83	0.1583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,533.14180	3,666.736	20.83	0.8417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			236.14660	212.664	20.84	0.1577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,542.34660	3,675.964	20.84	0.8423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,352.05560	1,248.443	15.74	0.6692	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	13.00	Put			340.17840	384.421	15.53	0.2759	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			448.25560	501.743	15.74	0.3308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			530.66160	487.584	18.59	0.3266	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,786.86160	1,900.884	18.59	0.6734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			237.74430	214.209	20.82	0.1588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,523.94430	3,657.509	20.82	0.8412	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,543.97840	1,431.121	15.53	0.7241	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			530.16500	486.934	18.85	0.3106	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,049.46500	2,164.534	18.85	0.6894	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			724.32840	668.745	17.86	0.4050	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,433.62840	1,536.345	17.86	0.5950	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			970.29540	897.178	17.16	0.4993	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,039.59540	1,125.278	17.16	0.5007	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,020.21140	944.169	17.04	0.5165	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			979.51140	1,062.369	17.04	0.4835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			532.96610	490.969	19.45	0.2902	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,487.36610	2,605.169	19.45	0.7098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			353.00270	328.020	20.96	0.2013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,617.40270	3,752.220	20.96	0.7987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			352.06500	327.151	20.97	0.2008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,626.46500	3,761.351	20.97	0.7992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,778.09550	1,660.685	15.81	0.7280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			402.49550	444.885	15.81	0.2720	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,423.83610	1,323.613	16.30	0.6341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			638.23610	697.813	16.30	0.3659	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			351.13100	326.282	20.99	0.2003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,635.53100	3,770.482	20.99	0.7997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,469.63980	3,314.992	15.17	0.9523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			44.03980	49.192	15.17	0.0477	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,142.59530	1,060.825	17.55	0.5108	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,197.09530	1,276.725	17.55	0.4892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,147.89910	1,066.643	17.81	0.4962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,344.99910	1,426.143	17.81	0.5038	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,144.24680	1,063.207	17.82	0.4949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,351.34680	1,432.707	17.82	0.5051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,140.60720	1,059.783	17.83	0.4937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,357.70720	1,439.283	17.83	0.5063	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,355.36520	1,430.894	17.84	0.4830	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,290.66520	1,202.194	17.84	0.5170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,290.78670	1,202.646	18.04	0.5045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,488.08670	1,564.746	18.04	0.4955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,287.13760	1,199.198	18.05	0.5034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,494.43760	1,571.298	18.05	0.4966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,283.49990	1,195.760	18.05	0.5023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,500.79990	1,577.860	18.05	0.4977	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,431.20180	1,336.271	18.06	0.5223	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,506.10180	1,577.771	18.06	0.4777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,433.94060	1,339.060	18.21	0.5116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,636.34060	1,708.960	18.21	0.4884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,430.31630	1,335.616	18.22	0.5106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,642.71630	1,715.516	18.22	0.4894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,426.69400	1,332.181	18.23	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,649.09400	1,722.081	18.23	0.4904	0.00	0	0
Total \$ / R Option												1,245,250.24	20,037	1,799,792
Total \$ / R												2,937,049,251.24	238,735	2,882,781
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.42020		13.56930			0.0000	322,084.80	24	490
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.62910		13.78110			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.83790		13.99250			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.04670		14.20380			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.26580		14.42560			0.0000	0.00	0	47
Total \$ / R MAXI Future												322,084.80	24	606
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			1,767.87380	1,998.581	26.06	0.0362	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			281,837.87380	296,978.581	26.06	0.9638	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			1,763.16890	1,991.071	26.10	0.0360	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			282,833.16890	297,971.071	26.10	0.9640	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			1,758.56220	1,983.591	26.15	0.0359	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			283,828.56220	298,963.591	26.15	0.9641	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			23,370.80020	19,893.650	19.25	0.2173	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			159,260.80020	170,983.650	19.25	0.7827	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			23,216.56520	19,740.532	19.26	0.2159	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			160,106.56520	171,830.532	19.26	0.7841	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			23,063.19970	19,588.325	19.27	0.2145	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			160,953.19970	172,678.325	19.27	0.7855	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			87,267.85900	79,354.516	16.54	0.5478	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			62,017.85900	69,564.516	16.54	0.4522	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			86,803.30600	78,923.979	16.56	0.5457	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			62,553.30600	70,133.979	16.56	0.4543	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			86,341.50270	78,495.211	16.57	0.5436	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			63,091.50270	70,705.211	16.57	0.4564	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			112,638.40300	104,036.617	16.26	0.5924	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			63,258.40300	70,366.617	16.26	0.4076	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			112,147.65400	103,577.122	16.27	0.5905	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			63,767.65400	70,907.122	16.27	0.4095	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			111,658.96990	103,119.115	16.29	0.5887	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			64,278.96990	71,449.115	16.29	0.4113	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			128,208.61350	119,244.672	16.65	0.5895	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			77,648.61350	84,664.672	16.65	0.4105	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			127,738.78150	118,801.339	16.67	0.5880	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			78,178.78150	85,221.339	16.67	0.4120	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	18/06/2018	Foreign Exchange Option	13.94	Call			127,270.71120	118,360.329	16.68	0.5864	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			78,710.71120	85,780.329	16.68	0.4136	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												322,084.80	24	606
£ / R	On	24/04/2017	Foreign Exchange Future			16.95540		16.82470			0.0000	0.00	0	10
£ / R	On	25/04/2017	Foreign Exchange Future			16.96750		16.83810			0.0000	0.00	0	154
£ / R	On	28/04/2017	Foreign Exchange Future			16.97750		16.84730			0.0000	0.00	0	97
£ / R	On	31/05/2017	Foreign Exchange Future			17.08840		16.95250			0.0000	0.00	0	7
£ / R	On	19/06/2017	Foreign Exchange Future			17.15240		17.01620			0.0000	1,397,474,637.60	81,474	58,535
£ / R	On	18/09/2017	Foreign Exchange Future			17.46410		17.32720			0.0000	2,095,692.00	120	1,886
£ / R	On	18/12/2017	Foreign Exchange Future			17.77830		17.64220			0.0000	0.00	0	215
Total £ / R Future												1,399,570,329.60	81,594	60,904
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Call			726.10770	839.626	28.34	0.9154	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Put			41.40770	24.226	28.34	0.0846	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,141.90250	7,012.529	65.44	0.9999	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.00250	0.029	65.44	0.0001	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			184.76870	208.998	19.62	0.4902	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			337.46870	231.498	19.62	0.5098	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			260.52800	289.372	18.91	0.3859	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			758.02800	650.972	18.91	0.6141	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			779.47220	860.934	16.76	0.7244	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			263.27220	208.534	16.76	0.2756	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			334.36120	370.452	18.47	0.4108	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			818.16120	718.052	18.47	0.5892	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			86.67260	90.656	20.98	0.1272	0.00	0	1,200
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			2,070.47260	1,938.256	20.98	0.8728	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			4.50320	5.417	32.65	0.0074	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,008.30320	6,873.017	32.65	0.9926	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			4.46040	5.366	32.65	0.0074	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,018.26040	6,882.966	32.65	0.9926	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			4.41800	5.316	32.65	0.0073	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,028.21800	6,892.916	32.65	0.9927	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			555.50060	602.206	18.34	0.4244	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,218.30060	1,128.106	18.34	0.5756	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			552.54680	599.014	18.35	0.4227	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,225.34680	1,134.914	18.35	0.5773	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			549.60890	595.833	18.36	0.4210	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,232.40890	1,141.734	18.36	0.5790	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			42.04360	32.689	21.41	0.0289	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,559.84360	7,414.389	21.41	0.9711	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			42.49780	33.074	21.41	0.0292	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,540.29780	7,394.774	21.41	0.9708	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			42.27010	32.881	21.41	0.0291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,550.07010	7,404.581	21.41	0.9709	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												1,399,570,329.60	81,594	63,304
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12375		0.12452			0.0000	0.00	0	3,823
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12619		0.12698			0.0000	6,309.65	50	50
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12871		0.12953			0.0000	128.71	1	0
Total ¥ / R Future												6,438.36	51	3,873
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,560.21800	2,636.713	23.47	0.9738	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			2.60570	2.501	24.53	0.0064	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,550.80570	3,627.701	24.53	0.9936	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.49890	0.468	25.20	0.0013	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,548.69890	4,625.668	25.20	0.9987	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			12.01800	11.513	23.47	0.0262	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			94.45330	104.842	21.89	0.1253	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,396.05330	2,485.542	21.89	0.8747	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			43.65420	49.535	22.98	0.0641	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,345.25420	3,430.235	22.98	0.9359	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			19.74630	23.176	23.87	0.0321	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,321.34630	4,403.876	23.87	0.9679	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			2,005.01030	1,962.686	16.23	0.8943	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			51.81030	91.486	16.23	0.1057	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,221.59830	1,230.339	17.56	0.7122	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			268.39830	359.139	17.56	0.2878	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			713.56230	744.854	19.16	0.5059	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			760.36230	873.654	19.16	0.4941	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												6,438.36	51	3,873
€ / R	On	28/04/2017	Foreign Exchange Future			14.27540		14.27970			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.39850		14.46270			0.0000	36,068,242.50	2,505	108,716
€ / R	On	18/09/2017	Foreign Exchange Future			14.69170		14.75940			0.0000	7,389,925.10	503	6,748
€ / R	On	18/12/2017	Foreign Exchange Future			14.99060		15.06260			0.0000	0.00	0	4,478
€ / R	On	19/03/2018	Foreign Exchange Future			15.29950		15.37410			0.0000	8,720,715.00	570	1,269
Total € / R Future												52,178,882.60	3,578	121,216
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			517.47430	509.138	19.39	0.8580	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			37.77430	33.738	19.39	0.1420	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			569.61640	522.229	15.35	0.6374	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			216.91640	233.729	15.35	0.3626	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			43.07590	35.482	19.56	0.0711	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,741.58430	4,804.706	27.38	0.9937	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	16.26	Put			1,840.37590	1,896.981	19.56	0.9289	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.40270	3.298	27.38	0.0065	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,721.70270	4,784.798	27.38	0.9935	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.34310	3.252	27.38	0.0064	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,731.64310	4,794.752	27.38	0.9936	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.28430	3.206	27.38	0.0063	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			15.19560	14.975	20.75	0.0214	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,715.79560	4,783.275	20.75	0.9786	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			15.03850	14.822	20.75	0.0212	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,725.63850	4,793.122	20.75	0.9788	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			14.88300	14.670	20.75	0.0210	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,735.48300	4,802.970	20.75	0.9790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,361.95980	1,307.509	14.91	0.7330	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			299.35980	316.909	14.91	0.2670	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			380.16240	361.009	17.44	0.2896	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,707.56240	1,760.410	17.44	0.7104	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			164.99770	156.185	19.44	0.1381	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,152.39770	3,215.585	19.44	0.8619	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			164.46940	155.670	19.46	0.1376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,161.86940	3,225.070	19.46	0.8624	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			163.94420	155.157	19.48	0.1372	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,171.34420	3,234.557	19.48	0.8628	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			35.50050	31.662	22.36	0.0315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,382.90050	6,451.062	22.36	0.9685	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			658.37310	689.906	15.42	0.3949	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,172.63920	1,129.291	15.40	0.6087	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			648.53920	679.791	15.40	0.3913	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,167.54640	1,124.341	15.41	0.6069	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			653.44640	684.841	15.41	0.3931	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,162.47310	1,119.406	15.42	0.6051	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												52,178,882.60	3,578	157,216
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.10750		10.28000			0.0000	1,586,877.50	157	23,489
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.25030		10.42640			0.0000	0.00	0	4,105
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.39510		10.57500			0.0000	0.00	0	58
Total AU\$ / R Future												1,586,877.50	157	27,652
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			11.06990	10.854	22.39	0.0309	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,791.06990	1,963.354	22.39	0.9691	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			10.99320	10.789	22.45	0.0307	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,800.99320	1,973.289	22.45	0.9693	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			11.14820	10.921	22.33	0.0311	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,781.14820	1,953.421	22.33	0.9689	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			35.81020	29.573	16.79	0.0636	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	12.17	Put			1,779.41020	1,949.273	16.79	0.9364	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			35.24990	29.201	16.80	0.0629	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,788.84990	1,958.901	16.80	0.9371	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			34.69790	28.833	16.82	0.0621	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,798.29790	1,968.533	16.82	0.9379	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			131.13740	93.973	14.86	0.1512	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,426.13740	1,568.873	14.86	0.8488	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			129.80420	92.782	14.86	0.1496	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,434.80420	1,577.682	14.86	0.8504	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			132.48440	95.179	14.86	0.1528	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,417.48440	1,560.079	14.86	0.8472	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,586,877.50	157	27,652
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.04570		10.23370			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.21610		10.40820			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.38780		10.58350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			15.76180	15.250	21.42	0.0434	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,512.06180	1,699.550	21.42	0.9566	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			15.62760	15.151	21.48	0.0431	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,521.92760	1,709.451	21.48	0.9569	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			15.49610	15.053	21.55	0.0427	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,531.79610	1,719.353	21.55	0.9573	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			143.46280	105.487	16.28	0.1875	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,015.26280	1,169.387	16.28	0.8125	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			141.83910	104.066	16.29	0.1854	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,023.63910	1,177.966	16.29	0.8146	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			140.23240	102.661	16.30	0.1833	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,032.03240	1,186.561	16.30	0.8167	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			511.47510	420.302	14.32	0.4770	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			457.97510	562.502	14.32	0.5230	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			506.87530	416.529	14.33	0.4739	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			463.37530	568.729	14.33	0.5261	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			502.30890	412.787	14.35	0.4707	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			468.80890	574.987	14.35	0.5293	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	10
CHF / R	On	19/06/2017	Foreign Exchange Future			13.48380		13.55290			0.0000	1,901,215.80	141	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.77630		13.84790			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.07610		14.15120			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												1,901,215.80	141	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			25.30870	20.608	22.32	0.0422	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,342.40870	2,406.808	22.32	0.9578	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			25.05670	20.410	22.35	0.0418	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,352.15670	2,416.610	22.35	0.9582	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			24.80820	20.215	22.37	0.0414	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,361.90820	2,426.415	22.37	0.9586	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			193.86690	171.676	18.62	0.1967	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,725.96690	1,775.376	18.62	0.8033	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			192.43200	170.320	18.63	0.1954	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,734.53200	1,784.020	18.63	0.8046	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			191.00810	168.977	18.64	0.1941	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,743.10810	1,792.677	18.64	0.8059	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			806.95170	767.517	16.14	0.5383	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			675.75170	711.417	16.14	0.4617	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			802.40100	763.142	16.15	0.5362	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			681.20100	717.042	16.15	0.4638	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			797.87250	758.788	16.16	0.5341	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			686.67250	722.688	16.16	0.4659	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,901,215.80	141	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.94380		1.96340			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96200		1.98170			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98020		1.99990			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,816.64000	2,998.685	20.82	0.9463	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			47.92040	35.572	21.20	0.0515	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,913.92040	3,097.572	21.20	0.9485	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			45.41380	34.550	21.58	0.0495	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,011.41380	3,196.550	21.58	0.9505	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			50.64000	36.685	20.82	0.0537	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			334.47120	286.255	17.26	0.2354	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,917.47120	2,066.255	17.26	0.7646	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			316.39350	270.322	17.36	0.2242	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,999.39350	2,150.321	17.36	0.7758	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			299.31230	253.485	17.41	0.2128	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,082.31230	2,233.485	17.41	0.7872	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			794.31010	880.831	15.24	0.4425	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,299.07670	1,181.129	15.13	0.5900	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			700.07670	779.129	15.13	0.4100	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,245.34870	1,131.132	15.19	0.5737	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	1.95	Put			746.34870	829.132	15.19	0.4263	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,193.31010	1,082.831	15.24	0.5575	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			1.93430		1.95380			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			386.95180	496.356	18.54	0.6864	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			190.76480	120.906	19.28	0.2744	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			452.76480	577.906	19.28	0.7256	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			264.07770	161.432	17.80	0.3590	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			326.07770	418.432	17.80	0.6410	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			224.95180	139.356	18.54	0.3136	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			1.93780		1.94580			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			64.90050	68.777	20.83	0.0919	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,406.90050	2,490.777	20.83	0.9081	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			71.47490	77.012	20.21	0.1036	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,213.47490	2,299.012	20.21	0.8964	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			68.04030	72.718	20.52	0.0975	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,310.04030	2,394.718	20.52	0.9025	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			1.72870		1.74770			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75820		1.77750			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78690		1.80670			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			62.28390	39.207	20.90	0.0627	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,385.28390	2,552.207	20.90	0.9373	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			71.78010	42.248	20.01	0.0693	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,194.78010	2,355.248	20.01	0.9307	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			66.81460	40.652	20.46	0.0658	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,289.81460	2,453.652	20.46	0.9342	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			289.52790	250.292	19.43	0.2116	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,114.52790	2,268.292	19.43	0.7884	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	1.94	Call			321.14060	279.144	19.18	0.2326	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,946.14060	2,097.144	19.18	0.7674	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			304.87290	265.077	19.33	0.2222	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,029.87290	2,183.077	19.33	0.7778	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,175.98790	1,068.905	16.06	0.5719	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			708.98790	799.905	16.06	0.4281	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,127.79120	1,024.672	16.18	0.5549	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			760.79120	855.672	16.18	0.4451	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,081.43350	982.224	16.30	0.5381	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			814.43350	913.224	16.30	0.4619	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			0.12840		0.12980			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12820		0.12870			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12810		0.12860			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			9.40300		9.49040			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.52890		9.61920			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.65550		9.74800			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			12.31640	12.629	20.55	0.0404	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,461.91640	1,549.629	20.55	0.9596	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			12.21380	12.525	20.61	0.0400	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,471.81380	1,559.525	20.61	0.9600	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			12.11350	12.422	20.68	0.0396	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,481.71350	1,569.422	20.68	0.9604	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,050.11380	1,124.954	15.84	0.8315	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			97.73120	82.643	15.85	0.1665	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,058.53120	1,133.743	15.85	0.8335	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			96.16880	81.447	15.87	0.1644	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,066.96880	1,142.547	15.87	0.8356	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			99.31380	83.854	15.84	0.1685	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			436.67140	436.658	16.22	0.4756	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			508.67140	601.158	16.22	0.5244	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			436.58770	435.978	15.93	0.4805	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			488.58770	580.478	15.93	0.5195	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			436.61250	436.305	16.07	0.4780	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			498.61250	590.805	16.07	0.5220	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			1.27830		1.28400			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.29400		1.30010			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.30910		1.31530			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Put			1,160.00000	1,217.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Put			960.00000	1,017.000		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			1,060.00000	1,117.000		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			599.00000	660.000		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			699.00000	760.000		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			799.00000	860.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			53.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	9.000		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			47.00000	109.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			153.00000	91.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.27810		1.25400			0.0000	102,458,886.50	80,165	4,098
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.28140		1.25730			0.0000	0.00	0	0
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.28480		1.26080			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									102,458,886.50	80,165	4,098
Total QUANTO £ / \$									102,458,886.50	80,165	4,098
QUANTO € On 19/06/2017 Foreign Exchange Future			1.07290		1.06580			0.0000	10,729.00	10	30,283
QUANTO € On 18/09/2017 Foreign Exchange Future			1.07800		1.07100			0.0000	0.00	0	0
QUANTO € On 18/12/2017 Foreign Exchange Future			1.08330		1.07650			0.0000	0.00	0	0
Total QUANTO € / \$ Future									10,729.00	10	30,283
Total QUANTO € / \$									10,729.00	10	30,283

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			22,686.70000		22,830.59000			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			9.60820		9.71630			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			37.74120	29.891	16.51	0.0994	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			831.44120	931.691	16.51	0.9006	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			36.62700	29.183	16.53	0.0974	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			840.32700	940.983	16.53	0.9026	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			35.54120	28.492	16.55	0.0953	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			849.24120	950.292	16.55	0.9047	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			3.59420		3.63820			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			6.43900	6.125	23.55	0.0443	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			628.23900	671.925	23.55	0.9557	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			6.32380	6.061	23.76	0.0436	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			638.12380	681.861	23.76	0.9564	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			6.21330	6.000	23.98	0.0429	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			648.01330	691.799	23.98	0.9571	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			1.39630		1.40760			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.37400		1.38400			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35340		1.36350			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												4 493 839 445.16	384,418	1,334,741
Total Options												1 245 250.24	20,037	1,838,192
Grand Total:												4,495,084,695.40	404,455	3,172,933