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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/05/2017 Foreign Exchange Future			13.30130		13.38490			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.28490		13.38490			0.0000	0.00	0	5,000
\$ / R On 05/05/2017 Foreign Exchange Future			13.28490		13.38720			0.0000	0.00	0	0
\$ / R On 08/05/2017 Foreign Exchange Future			13.29180		13.39430			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.29870		13.40130			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.30100		13.40360			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.30780		13.41050			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.31230		13.41500			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.31690		13.41960			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.33270		13.43570			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.34180		13.44480			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.34410		13.44710			0.0000	0.00	0	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.38710		13.49050			0.0000	9,272,896,105.40	692,674	909,520
\$ / R On 28/06/2017 Foreign Exchange Future			13.40750		13.51100			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.41200		13.51550			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.42330		13.52690			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.43440		13.53810			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.43880		13.54260			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.44330		13.54720			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.44990		13.55390			0.0000	0.00	0	280
\$ / R On 21/07/2017 Foreign Exchange Future			13.45880		13.56290			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.46770		13.57200			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.47210		13.57650			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.48100		13.58550			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.50540		13.61010			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.54540		13.65040			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.58970		13.69510			0.0000	10,885,349.70	801	49,347
\$ / R	On	27/09/2017	Foreign Exchange Future			13.60970		13.71530			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.61190		13.71750			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.66740		13.77340			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.67630		13.78240			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.71390		13.82000			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.74680		13.85290			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.79080		13.89680			0.0000	10,343,100.00	750	88,374
\$ / R	On	22/12/2017	Foreign Exchange Future			13.79960		13.90560			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.91570		14.02170			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.92000		14.02600			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.98900		14.09530			0.0000	0.00	0	8,094
\$ / R	On	25/04/2018	Foreign Exchange Future			14.06870		14.17540			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.10370		14.21080			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.11260		14.21980			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.18830		14.29660			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.31310		14.42290			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.39100		14.50190			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.51800		14.63060			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.58700		14.70050			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.72290		14.83820			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79640		14.91270			0.0000	0.00	0	0
Total \$ / R Future												9,294,124,555.10	694,225	1,073,703
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			1.42670	0.000	20.54	0.0000	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			666.32670	581.300	20.54	1.0000	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			209.00130	258.700	20.54	1.0000	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			33.90130	0.000	20.54	0.0000	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			785.52860	701.300	20.54	1.0000	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			0.62860	0.000	20.54	0.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			224.88020	123.043	22.17	0.6204	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			59.98020	58.143	22.17	0.3796	0.00	0	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			57.35520	55.260	22.41	0.3635	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			232.25520	130.160	22.41	0.6365	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			307.22340	378.924	28.77	0.8966	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			42.12340	13.824	28.77	0.1034	0.00	0	1,000
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Put			107.35500	123.787	20.70	0.5680	0.00	0	0
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Call			164.55500	78.687	20.70	0.4320	0.00	0	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			33.11300	41.995	20.82	0.2072	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			417.41300	323.795	20.82	0.7928	0.00	0	2,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			245.04500	292.341	18.76	0.7073	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	11/05/2017	Foreign Exchange Option	13.52	Call		126.34500	71.041	18.76	0.2927	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call		443.68490	348.969	18.97	0.7816	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put		42.38490	50.269	18.97	0.2184	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put		1,601.87070	1,702.221	29.36	0.9952	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call		3.17070	0.921	29.36	0.0048	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put		627.46250	710.073	19.70	0.9400	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call		31.06250	11.073	19.70	0.0600	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put		304.57720	355.388	18.51	0.7612	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call		108.17720	56.388	18.51	0.2388	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put		862.88610	955.165	22.33	0.9676	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call		16.48610	6.165	22.33	0.0324	0.00	0	1,250
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call		673.74960	577.565	17.51	0.9053	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put		13.24960	19.765	17.51	0.0947	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call		540.14270	447.220	17.38	0.8328	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put		29.64270	39.420	17.38	0.1672	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		612.93250	691.668	19.12	0.9111	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		43.43250	19.468	19.12	0.0889	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put		66.22750	78.891	16.94	0.2753	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call		431.22750	341.191	16.94	0.7247	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		406.51680	464.888	18.32	0.7630	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		116.11680	71.788	18.32	0.2370	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		2.25380	1.369	26.84	0.0048	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		286.41340	329.734	17.25	0.6025	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		222.11340	162.434	17.25	0.3975	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,536.55380	2,638.669	26.84	0.9952	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		168.23860	191.914	16.30	0.4238	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		373.03860	293.714	16.30	0.5762	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		75.37580	85.684	16.08	0.2363	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		592.47580	499.784	16.08	0.7637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		314.31690	352.110	16.47	0.5194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		354.81690	289.210	16.47	0.4806	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		534.63500	453.581	16.07	0.6413	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		174.13500	196.481	16.07	0.3587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		1,116.51440	1,019.080	15.92	0.9124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		26.01440	31.980	15.92	0.0876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		269.81750	301.907	16.30	0.4745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		400.31750	329.007	16.30	0.5255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		1,256.21800	1,157.557	16.02	0.9402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		15.71800	20.457	16.02	0.0598	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		108.98720	123.884	15.85	0.2590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		679.48720	590.983	15.85	0.7410	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		260.46610	291.657	16.28	0.4645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		410.96610	338.757	16.28	0.5355	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,499.21140	1,396.991	16.44	0.9688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		8.71140	9.891	16.44	0.0312	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		877.91930	951.107	18.53	0.8149	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	14.25	Call			118.41930	88.207	18.53	0.1851	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,400.63040	1,299.777	16.12	0.9606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			10.13040	12.677	16.12	0.0394	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			803.77330	709.916	15.69	0.8082	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			73.27330	82.816	15.69	0.1918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,026.01170	929.445	15.85	0.8890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			35.51170	42.345	15.85	0.1110	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			163.55900	184.745	16.04	0.3439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			554.05900	471.845	16.04	0.6561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			229.28220	257.398	16.21	0.4290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			449.78220	374.498	16.21	0.5710	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			478.98540	401.577	16.16	0.5963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			208.48540	234.477	16.16	0.4037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,716.84550	1,614.070	17.70	0.9786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			6.34550	6.970	17.70	0.0214	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,316.72110	1,403.384	19.71	0.9067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			57.22110	40.484	19.71	0.0933	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,004.78120	1,082.733	18.88	0.8487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			95.28120	69.833	18.88	0.1513	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			708.71540	774.897	18.03	0.7567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			159.21540	121.997	18.03	0.2433	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			432.85260	358.871	16.24	0.5558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			242.35260	271.771	16.24	0.4442	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,643.44060	1,736.028	20.44	0.9437	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			33.94060	23.128	20.44	0.0563	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			461.31590	385.173	16.19	0.5811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			220.81590	248.073	16.19	0.4189	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			1,209.18760	1,110.925	15.99	0.9318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			18.68760	23.825	15.99	0.0682	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			105.47280	77.883	18.72	0.1663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			944.97280	1,020.783	18.72	0.8337	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			886.22110	959.746	18.55	0.8173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			116.72110	86.846	18.55	0.1827	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,931.14530	2,027.300	21.07	0.9637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			21.64530	14.400	21.07	0.0363	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			168.33600	129.540	17.92	0.2558	148,971.23	1,150	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			677.83600	742.440	17.92	0.7442	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			456.98430	507.955	17.10	0.6292	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			257.48430	205.055	17.10	0.3708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			844.82250	750.229	15.71	0.8263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			64.32250	73.129	15.71	0.1737	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			140.39780	106.237	18.24	0.2167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			779.89780	849.137	18.24	0.7833	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			284.21180	317.660	16.33	0.4896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			384.71180	314.760	16.33	0.5104	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,690.98020	1,784.261	20.55	0.9477	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			31.48020	21.361	20.55	0.0523	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			340.72690	382.425	16.60	0.5436	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			331.22690	269.525	16.60	0.4564	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			463.53950	514.983	17.13	0.6334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			254.03950	202.083	17.13	0.3666	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,548.96060	1,640.026	20.23	0.9349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			39.46060	27.126	20.23	0.0651	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			771.58460	679.101	15.73	0.7923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			81.08460	92.001	15.73	0.2077	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			515.64780	435.779	16.10	0.6264	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			185.14780	208.679	16.10	0.3736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			694.33140	605.204	15.83	0.7499	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			103.83140	118.104	15.83	0.2501	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			531.30210	587.372	17.39	0.6737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			221.80210	174.472	17.39	0.3263	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			54.71000	62.927	15.75	0.1539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			895.21000	800.027	15.75	0.8461	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			18.10890	11.943	21.32	0.0305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,047.60890	2,144.843	21.32	0.9695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			17.84230	11.759	21.35	0.0301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,057.34230	2,154.659	21.35	0.9699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			18.37910	12.130	21.30	0.0310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,037.87910	2,135.030	21.30	0.9690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			46.58070	32.345	20.00	0.0763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,446.08070	1,535.245	20.00	0.9237	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			18.65390	12.320	21.28	0.0314	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,028.15390	2,125.220	21.28	0.9686	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			12.35600	8.013	21.87	0.0210	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,301.85600	2,400.913	21.87	0.9790	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,219.63140	6,322.962	29.44	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.13140	0.062	29.44	0.0002	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,245.10150	3,347.020	25.89	0.9900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			5.60150	4.119	25.89	0.0100	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,661.36100	4,763.965	29.44	0.9974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.86100	1.065	29.44	0.0026	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			621.89530	536.038	15.94	0.7042	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			131.39530	148.938	15.94	0.2958	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			2.18390	1.265	29.44	0.0030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,561.68390	4,664.165	29.44	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,160.32060	5,263.341	29.44	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.82060	0.441	29.44	0.0011	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			121.88740	90.990	18.48	0.1901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			861.38740	933.890	18.48	0.8099	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,617.29770	2,717.870	22.54	0.9867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			7.79770	4.970	22.54	0.0133	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			144.38390	109.570	18.20	0.2224	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		763.88390	832.470	18.20	0.7776	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,776.09920	2,877.586	23.39	0.9878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		6.59920	4.686	23.39	0.0122	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,091.87540	1,172.646	19.12	0.8680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		82.37540	59.746	19.12	0.1320	7,229.28	121	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		212.88580	166.900	17.47	0.3149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		552.38580	609.800	17.47	0.6851	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		130.89350	98.329	18.36	0.2030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		820.39350	891.229	18.36	0.7970	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,370.66070	2,470.108	22.02	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		11.16070	7.208	22.02	0.0190	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		201.50920	157.283	17.58	0.3001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		581.00920	640.183	17.58	0.6999	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,380.50030	2,480.000	22.04	0.9813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		11.00030	7.100	22.04	0.0187	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,716.27090	2,817.686	23.07	0.9874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		6.77090	4.786	23.07	0.0126	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,518.49180	2,618.660	22.33	0.9847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		8.99180	5.760	22.33	0.0153	1,393.97	242	5,000
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		359.53100	400.563	16.62	0.5286	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		370.53100	308.063	16.62	0.4714	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,739.09490	2,839.758	22.50	0.9826	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		10.09490	7.258	22.50	0.0174	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		484.24800	533.734	17.12	0.6081	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		299.74800	245.734	17.12	0.3919	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		697.06470	757.596	17.72	0.7019	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		223.96470	180.896	17.72	0.2981	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		753.50300	815.462	17.78	0.7120	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		221.60300	179.862	17.78	0.2880	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,445.08330	4,545.552	26.97	0.9915	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		7.68330	4.352	26.97	0.0085	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		261.09000	214.964	17.53	0.3284	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		668.49000	726.164	17.53	0.6716	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		223.31950	248.069	16.06	0.3618	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		630.51950	551.369	16.06	0.6382	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		518.71740	567.734	16.94	0.5865	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		352.61740	297.634	16.94	0.4135	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,151.93760	1,226.530	18.81	0.8021	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		154.83760	125.330	18.81	0.1979	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		941.48130	1,008.602	18.17	0.7403	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		213.48130	176.302	18.17	0.2597	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		633.85320	556.891	16.04	0.6177	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		261.85320	289.191	16.04	0.3823	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,977.14720	3,075.997	22.25	0.9671	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		23.64720	18.097	22.25	0.0329	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		405.21720	443.463	16.45	0.4944	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	27/07/2017	Foreign Exchange Option	13.50	Call			481.71720	415.563	16.45	0.5056	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			535.55790	583.781	16.87	0.5667	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			401.05790	344.781	16.87	0.4333	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			567.14930	615.236	16.90	0.5626	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			427.24930	370.636	16.90	0.4374	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			593.36260	525.276	16.31	0.5329	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,226.60940	3,323.373	21.57	0.9560	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			37.00940	28.773	21.57	0.0440	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			442.96260	479.876	16.31	0.4671	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			544.12470	483.490	16.65	0.4750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			599.02470	643.790	16.65	0.5250	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,117.10810	1,026.873	15.39	0.7640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			172.00810	187.173	15.39	0.2360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			540.09740	479.755	16.67	0.4722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			569.57340	612.880	16.56	0.5112	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			25.84580	19.958	20.65	0.0310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,710.74580	3,810.258	20.65	0.9690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			25.54830	19.724	20.65	0.0306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,720.44830	3,820.024	20.65	0.9694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			263.56630	227.826	18.40	0.2589	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			26.14730	20.195	20.65	0.0313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,701.04730	3,800.495	20.65	0.9687	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			595.61920	530.487	16.43	0.5086	132,621.65	250	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			530.51920	570.787	16.43	0.4914	142,696.65	250	226,450
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			564.67340	502.580	16.56	0.4888	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			115.24630	125.663	15.24	0.1748	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,153.84770	1,219.777	18.09	0.7109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			298.94770	259.477	18.09	0.2891	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			987.25110	1,047.798	17.68	0.6670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			352.35110	307.498	17.68	0.3330	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,288.46630	1,358.126	18.40	0.7411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			54.89590	56.839	15.60	0.0900	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,115.17890	1,179.953	17.99	0.7014	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			310.27890	269.653	17.99	0.2986	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,519.59780	1,594.232	18.89	0.7848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			214.69780	183.932	18.89	0.2152	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,310.34630	1,215.363	15.24	0.8252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			388.52220	340.328	17.45	0.3616	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			853.43550	774.628	15.78	0.6533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			298.33550	324.928	15.78	0.3467	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,080.44820	991.284	15.42	0.7508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			185.34820	201.584	15.42	0.2492	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,749.99590	1,646.539	15.60	0.9100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			269.47330	233.097	18.34	0.2640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			461.77600	498.004	16.25	0.4538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			656.87600	587.704	16.25	0.5462	0.00	0	5,980

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,404.86390	2,493.973	20.32	0.8924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		99.96390	83.673	20.32	0.1076	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		893.42220	950.628	17.45	0.6384	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		412.34720	445.851	16.12	0.4242	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,344.66980	3,441.304	20.68	0.9545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		39.76980	31.004	20.68	0.0455	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		317.29280	275.958	17.94	0.3045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,092.19280	1,156.258	17.94	0.6955	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,264.37330	1,333.397	18.34	0.7360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		49.50880	38.824	20.70	0.0552	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		940.86540	858.519	15.60	0.6946	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		245.76540	268.819	15.60	0.3054	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,317.35050	4,419.774	20.62	0.9840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		12.45050	9.474	20.62	0.0160	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		707.44720	635.551	16.12	0.5758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		979.91010	1,040.191	17.66	0.6649	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,373.36670	3,470.263	20.68	0.9559	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		38.46670	29.963	20.68	0.0441	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		382.72500	335.046	17.48	0.3571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		907.62500	965.346	17.48	0.6429	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,154.40880	3,249.124	20.70	0.9448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		604.99740	650.055	16.67	0.5278	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,304.90000	986,410.300	20.62	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	20.62	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,779.26220	2,870.286	20.74	0.9200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		74.36220	59.986	20.74	0.0800	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		355.01010	309.890	17.66	0.3351	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		469.95220	513.209	16.46	0.4484	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		685.25220	622.909	16.46	0.5516	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,461.72540	3,528.212	16.46	0.9839	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		47.02540	7.912	16.46	0.0161	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		324.16490	351.623	15.83	0.3559	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		861.66490	783.523	15.83	0.6441	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,360.14180	1,427.858	18.28	0.7166	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		323.54180	285.258	18.28	0.2834	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,732.51660	3,830.658	22.01	0.9343	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		64.91660	56.958	22.01	0.0657	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		843.17270	893.963	17.09	0.5777	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		525.57270	470.263	17.09	0.4223	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		1,115.26200	1,027.923	15.45	0.7194	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		252.86200	271.623	15.45	0.2806	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		493.03620	527.955	16.18	0.4320	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		775.43620	704.255	16.18	0.5680	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		773.18630	819.877	16.82	0.5378	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		613.18630	553.777	16.82	0.4622	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		512.60750	546.934	16.09	0.4171	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		865.50750	793.734	16.09	0.5829	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,971.94950	4,067.274	22.18	0.9239	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		84.84950	74.074	22.18	0.0761	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		232.69140	206.444	19.51	0.1888	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,335.89140	2,415.644	19.51	0.8112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,469.00330	3,561.271	21.23	0.8925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		125.80330	112.071	21.23	0.1075	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		982.87450	908.289	15.89	0.6190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		466.07450	497.489	15.89	0.3810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,826.13450	2,911.881	20.15	0.8555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		172.93450	152.681	20.15	0.1445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		527.31040	477.846	17.47	0.3850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,130.51040	1,187.046	17.47	0.6150	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		999.08370	923.837	15.85	0.6259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		452.28370	483.037	15.85	0.3741	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		696.66840	636.408	16.74	0.4813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		799.86840	845.608	16.74	0.5187	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,365.08310	3,456.678	21.06	0.8875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		131.88310	117.478	21.06	0.1125	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		518.59800	469.901	17.52	0.3798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,151.79800	1,209.101	17.52	0.6202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,074.47440	3,163.961	20.57	0.8716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		151.27440	134.761	20.57	0.1284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		640.78870	583.887	16.96	0.4508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		893.98870	943.087	16.96	0.5492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,253.63360	4,347.377	22.35	0.9238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		90.43360	78.177	22.35	0.0762	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		662.58570	604.355	16.88	0.4629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		855.78570	903.555	16.88	0.5371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,402.82760	3,494.671	21.12	0.8894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		129.62760	115.471	21.12	0.1106	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		630.15550	573.921	17.01	0.4449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		913.35550	963.121	17.01	0.5551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,431.16930	3,523.198	21.17	0.8907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		127.96930	113.998	21.17	0.1093	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,210.10310	1,124.944	15.45	0.7063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		313.30310	334.144	15.45	0.2937	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,983.63130	1,884.278	15.09	0.8890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		86.83130	93.478	15.09	0.1110	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,066.20990	988.336	15.69	0.6538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		399.40990	427.536	15.69	0.3462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,600.77100	1,669.167	18.45	0.7106	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		377.57100	339.967	18.45	0.2894	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,547.37140	2,629.929	19.79	0.8320	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		204.17140	180.729	19.79	0.1680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,505.50670	1,571.903	18.26	0.6941	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	15.00	Call			402.30670	362.703	18.26	0.3059	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			523.47730	557.558	16.05	0.4087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			920.27730	848.358	16.05	0.5913	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,567.56620	1,473.807	15.12	0.8103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			170.76620	183.007	15.12	0.1897	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,133.01510	1,050.739	15.55	0.6793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			356.21510	379.939	15.55	0.3207	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			823.74970	756.282	16.32	0.5461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			626.94970	665.482	16.32	0.4539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,803.77290	1,705.705	15.07	0.8594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			116.97290	124.905	15.07	0.1406	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,205.98730	2,105.294	15.12	0.9184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			59.18730	64.494	15.12	0.0816	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			732.46630	670.151	16.61	0.5003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			745.66630	789.351	16.61	0.4997	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,454.36730	1,362.948	15.22	0.7809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			207.56730	222.148	15.22	0.2191	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,592.76320	1,660.996	18.43	0.7093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			379.56320	341.796	18.43	0.2907	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			0.00000	1,016.310	15.63	0.6654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			0.00000	405.510	15.63	0.3346	6,488,161.60	16,000	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,647.30180	1,550.535	15.05	0.8288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			150.50180	159.735	15.05	0.1712	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			972.19260	898.052	15.92	0.6143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			475.39260	507.252	15.92	0.3857	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			122.64770	109.263	21.33	0.1049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,525.84770	3,618.463	21.33	0.8951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			122.13260	108.806	21.35	0.1044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,535.33260	3,628.006	21.35	0.8956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			123.16570	109.725	21.31	0.1053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,516.36570	3,608.925	21.31	0.8947	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,210.61570	4,304.608	22.35	0.9195	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			96.21570	84.209	22.35	0.0805	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			526.23180	560.261	16.06	0.4071	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			931.83180	859.861	16.06	0.5929	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			939.66260	987.115	16.85	0.5242	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			761.36260	702.815	16.85	0.4758	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			927.55180	974.665	16.82	0.5195	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			773.55180	714.665	16.82	0.4805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,453.03420	1,367.830	15.37	0.7193	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			357.73420	378.830	15.37	0.2807	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,847.44990	1,914.391	18.44	0.6886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			482.74990	443.391	18.44	0.3114	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			212.44780	194.333	20.92	0.1490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,616.45400	3,704.698	20.93	0.8514	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			211.06030	193.066	20.95	0.1481	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	17.51	Put			3,625.76030	3,714.066	20.95	0.8519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,607.14780	3,695.333	20.92	0.8510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,426.42760	1,485.718	17.70	0.6183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			611.72760	564.718	17.70	0.3817	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			470.97560	497.242	15.58	0.3377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,266.27560	1,186.242	15.58	0.6623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			211.75400	193.698	20.93	0.1486	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,114.02770	2,183.269	18.69	0.7047	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			479.42770	441.969	18.69	0.2953	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,488.61530	1,547.893	17.70	0.6095	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			664.01530	616.593	17.70	0.3905	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,082.12830	1,129.650	16.95	0.5141	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			892.92830	833.350	16.95	0.4859	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,020.50560	1,065.893	16.83	0.4966	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			940.30560	878.493	16.83	0.5034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,320.52890	1,243.781	16.04	0.6242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			663.92890	695.481	16.04	0.3758	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,664.26450	1,576.002	15.51	0.7223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			417.66450	437.702	15.51	0.2777	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,559.72330	2,631.392	19.20	0.7265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			28.33080	28.248	13.59	0.0333	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			313.74180	290.313	20.80	0.1867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,717.14180	3,802.013	20.80	0.8133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			476.32330	439.692	19.20	0.2735	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			312.90970	289.544	20.82	0.1862	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,726.30970	3,811.244	20.82	0.8138	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			314.57310	291.085	20.79	0.1872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,707.97310	3,792.785	20.79	0.8128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,324.93080	3,216.548	13.59	0.9667	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,240.72990	1,284.351	17.23	0.5045	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,043.62990	977.451	17.23	0.4955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,040.89150	974.823	17.47	0.4786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,398.99150	1,443.823	17.47	0.5214	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,037.44160	971.517	17.48	0.4773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,405.54160	1,450.517	17.48	0.5227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,044.34710	978.134	17.46	0.4798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,392.44710	1,437.135	17.46	0.5202	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,401.94630	1,443.014	17.46	0.4998	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,172.54630	1,101.014	17.46	0.5002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,165.22400	1,093.795	17.64	0.4857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,544.72400	1,586.795	17.64	0.5143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,161.78160	1,090.494	17.65	0.4846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,551.28160	1,593.494	17.65	0.5154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,168.67770	1,097.108	17.64	0.4869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,538.17770	1,580.108	17.64	0.5131	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,555.57840	1,594.371	17.62	0.4959	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	Call			1,293.77840	1,217.271	17.62	0.5041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,288.83850	1,212.259	17.78	0.4916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,696.13850	1,735.860	17.78	0.5084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,285.42520	1,208.971	17.78	0.4906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,702.72520	1,742.571	17.78	0.5094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,292.27040	1,215.550	17.77	0.4926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,689.57040	1,729.150	17.77	0.5074	0.00	0	0
Total \$ / R Option												6,921,074.38	18,013	1,806,586
Total \$ / R												9,301,045,629.48	712,238	2,880,289
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.38710		13.49050			0.0000	0.00	0	496
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.58970		13.69510			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.79080		13.89680			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.98900		14.09530			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.18830		14.29660			0.0000	0.00	0	47
Total \$ / R MAXI Future												0.00	0	611
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			290,576.67020	300,739.455	24.08	0.9885	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			631.44930	452.202	23.97	0.0116	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			288,581.44930	298,742.202	23.97	0.9884	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			629.03590	450.820	24.03	0.0115	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			289,579.03590	299,740.820	24.03	0.9885	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			626.67020	449.455	24.08	0.0115	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			19,156.94100	16,308.266	19.11	0.1941	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			164,646.94100	172,338.266	19.11	0.8059	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			19,008.84220	16,178.409	19.12	0.1928	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			165,498.84220	173,208.409	19.12	0.8072	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			19,306.47480	16,439.438	19.09	0.1955	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			163,796.47480	171,469.438	19.09	0.8045	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			80,109.42090	73,473.974	16.39	0.5350	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			65,429.42090	69,393.974	16.39	0.4650	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			79,663.50560	73,049.843	16.40	0.5328	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			65,983.50560	69,969.843	16.40	0.4672	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			80,558.07650	73,899.954	16.37	0.5372	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			64,878.07650	68,819.954	16.37	0.4628	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			104,617.67400	97,725.366	16.14	0.5808	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			67,087.67400	70,825.366	16.14	0.4192	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			104,145.91560	97,273.609	16.16	0.5789	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			67,615.91560	71,373.609	16.16	0.4211	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			105,090.98110	98,179.177	16.13	0.5827	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			66,560.98110	70,279.177	16.13	0.4173	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			117,772.58390	110,645.587	16.42	0.5747	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			82,112.58390	85,815.587	16.42	0.4253	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			118,674.10740	111,510.801	16.39	0.5780	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			81,014.10740	84,680.801	16.39	0.4220	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	13.93	Call			118,222.16500	111,077.608	16.40	0.5763	0.00	0	0
\$ / R	MAXI	On 18/06/2018	Foreign Exchange Option	13.93	Put			81,562.16500	85,247.608	16.40	0.4237	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	611
£ / R		On 31/05/2017	Foreign Exchange Future			17.25890		17.40220			0.0000	0.00	0	69
£ / R		On 19/06/2017	Foreign Exchange Future			17.32430		17.46850			0.0000	81,112,372.60	4,682	58,625
£ / R		On 18/09/2017	Foreign Exchange Future			17.63390		17.78120			0.0000	0.00	0	1,920
£ / R		On 18/12/2017	Foreign Exchange Future			17.94690		18.09520			0.0000	0.00	0	215
Total £ / R Future												81,112,372.60	4,682	60,829
£ / R		On 31/05/2017	Foreign Exchange Option	17.45	Put			388.11430	447.084	17.58	0.5782	0.00	0	0
£ / R		On 31/05/2017	Foreign Exchange Option	17.45	Call			340.31430	255.985	17.58	0.4218	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.03	Call			1.75210	0.944	30.35	0.0018	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.03	Put			6,563.25210	6,706.644	30.35	0.9982	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.04	Call			1.73110	0.932	30.35	0.0017	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.04	Put			6,573.23110	6,716.632	30.35	0.9983	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.02	Call			1.77340	0.957	30.35	0.0018	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	24.02	Put			6,553.27340	6,696.657	30.35	0.9982	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	16.50	Put			96.23610	107.801	15.89	0.1908	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	16.50	Call			1,064.73610	932.101	15.89	0.8092	0.00	0	600
£ / R		On 19/06/2017	Foreign Exchange Option	17.50	Put			473.13000	532.804	17.45	0.5509	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	17.50	Call			441.63000	357.104	17.45	0.4491	0.00	0	600
£ / R		On 19/06/2017	Foreign Exchange Option	19.00	Put			1,629.19380	1,745.832	20.56	0.8851	0.00	0	0
£ / R		On 19/06/2017	Foreign Exchange Option	19.00	Call			97.69380	70.132	20.56	0.1149	0.00	0	1,200
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Call			688.00320	609.573	17.77	0.4473	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.00	Put			906.80320	975.674	17.77	0.5527	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Call			684.28230	606.142	17.78	0.4453	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	18.01	Put			913.08230	982.242	17.78	0.5547	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Call			691.74780	613.023	17.75	0.4492	0.00	0	0
£ / R		On 18/09/2017	Foreign Exchange Option	17.99	Put			900.54780	969.123	17.75	0.5508	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Call			63.66690	53.369	23.34	0.0421	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.14	Put			7,108.46690	7,246.469	23.34	0.9579	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Call			63.34500	53.090	23.34	0.0419	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.15	Put			7,118.14500	7,256.190	23.34	0.9581	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Call			63.02460	52.812	23.34	0.0418	0.00	0	0
£ / R		On 18/12/2017	Foreign Exchange Option	25.16	Put			7,127.82460	7,265.912	23.34	0.9582	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												81,112,372.60	4,682	63,229
¥ / R		On 19/06/2017	Foreign Exchange Future			0.11955		0.12123			0.0000	0.00	0	3,315
¥ / R		On 18/09/2017	Foreign Exchange Future			0.12187		0.12358			0.0000	0.00	0	0
¥ / R		On 18/12/2017	Foreign Exchange Future			0.12426		0.12602			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 ¥ / R Future												0.00	0	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.42800	0.242	25.19	0.0008	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,877.22800	4,045.242	25.19	0.9992	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.03410	0.018	25.19	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,876.83410	5,045.018	25.19	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			4.13340	2.573	25.19	0.0074	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,880.93340	3,047.573	25.19	0.9926	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			26.75670	20.472	22.93	0.0319	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,668.35670	3,833.872	22.93	0.9681	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			8.64280	6.373	22.93	0.0113	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,650.24280	4,819.773	22.93	0.9887	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			75.77180	60.181	22.93	0.0812	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,717.37180	2,873.581	22.93	0.9188	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,051.03780	937.031	18.21	0.6231	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			448.83780	510.931	18.21	0.3769	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			619.16090	538.078	19.70	0.4166	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,016.96090	1,111.978	19.70	0.5834	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,722.07040	1,575.410	16.67	0.8382	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			119.87040	149.310	16.67	0.1618	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.56700		14.66040			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.62860		14.72260			0.0000	7,921,972,044.00	541,540	76,893
€ / R	On	18/09/2017	Foreign Exchange Future			14.92120		15.01790			0.0000	0.00	0	6,708
€ / R	On	18/12/2017	Foreign Exchange Future			15.22020		15.31850			0.0000	502,266.60	33	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.52150		15.62130			0.0000	7,760,750.00	500	2,169
Total € / R Future												7,930,235,060.60	542,073	90,352
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			222.84400	243.460	15.08	0.4870	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			323.24400	250.460	15.08	0.5130	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.66680	2.502	28.72	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			37.47550	25.898	18.57	0.0622	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			716.97550	632.933	14.74	0.7587	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			104.37550	114.333	14.74	0.2413	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,471.06680	4,563.902	28.72	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.61260	2.463	28.72	0.0052	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,481.01260	4,573.863	28.72	0.9948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.72180	2.541	28.72	0.0054	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,461.12180	4,553.941	28.72	0.9946	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,574.87550	1,657.298	18.57	0.9378	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			22.27630	14.503	20.65	0.0215	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,474.37630	4,563.303	20.65	0.9785	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	19.48	Call			22.14220	14.408	20.66	0.0213	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,484.24220	4,573.208	20.66	0.9787	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			22.41130	14.599	20.64	0.0216	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,464.51130	4,553.399	20.64	0.9784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,905.57710	2,985.442	18.80	0.8572	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			34.96260	28.285	21.77	0.0295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,126.46260	6,218.085	21.77	0.9705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			173.18420	154.830	18.81	0.1421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,494.30650	1,555.714	16.91	0.6860	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			422.80650	385.914	16.91	0.3140	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			172.29660	154.022	18.82	0.1414	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,914.68420	2,994.630	18.81	0.8579	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,923.79660	3,003.822	18.82	0.8586	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			174.07710	155.642	18.80	0.1428	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,543.60260	1,459.383	14.77	0.7797	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			225.10260	239.183	14.77	0.2203	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			538.73450	566.569	15.02	0.3539	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,301.29620	1,228.991	15.00	0.6498	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			529.99620	557.492	15.00	0.3502	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,295.65260	1,223.518	15.01	0.6479	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			534.35260	562.018	15.01	0.3521	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,290.03450	1,218.069	15.02	0.6461	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												7,930,235,060.60	542,073	126,352
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.05550		10.06000			0.0000	50,277.50	5	22,724
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.19420		10.19910			0.0000	0.00	0	2,805
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.33370		10.33850			0.0000	0.00	0	653
Total AU\$ / R Future												50,277.50	5	26,182
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,012.83160	2,016.604	20.78	0.9915	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.84830	2.112	20.63	0.0086	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,992.84830	1,996.612	20.63	0.9914	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.83980	2.108	20.70	0.0086	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,002.83980	2,006.608	20.70	0.9914	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			2.83160	2.104	20.78	0.0085	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,997.29440	2,000.622	15.86	0.9616	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			16.09680	14.543	15.86	0.0377	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,006.99680	2,010.343	15.86	0.9623	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			16.69730	15.105	15.85	0.0390	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,987.59730	1,990.905	15.85	0.9610	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			16.39440	14.822	15.86	0.0384	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			91.68760	87.500	15.38	0.1429	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,613.18760	1,613.800	15.38	0.8571	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			90.73260	86.580	15.39	0.1415	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,622.23260	1,622.880	15.39	0.8585	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			89.78800	85.671	15.40	0.1402	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,631.28800	1,631.971	15.40	0.8598	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												50,277.50	5	26,182
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.75430		9.87500			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.91660		10.03930			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.08120		10.20450			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			3.73440	2.400	21.46	0.0096	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,868.73440	1,988.100	21.46	0.9904	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			3.69450	2.394	21.54	0.0095	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,878.69450	1,998.095	21.54	0.9905	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			3.77500	2.407	21.38	0.0097	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,858.77500	1,978.106	21.38	0.9903	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			68.29200	49.261	16.28	0.1073	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,318.99200	1,422.661	16.28	0.8927	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			67.25840	48.476	16.29	0.1058	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,327.95840	1,431.876	16.29	0.8942	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			69.34040	50.058	16.27	0.1088	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,310.04040	1,413.458	16.27	0.8912	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			333.40280	280.055	14.55	0.3716	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			668.90280	738.854	14.55	0.6284	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			330.20520	277.225	14.56	0.3686	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			675.70520	746.025	14.56	0.6314	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			336.63250	282.912	14.53	0.3745	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			662.13250	731.712	14.53	0.6255	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.50770		13.59170			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.79350		13.87800			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.08650		14.17250			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			15.62280	10.787	22.56	0.0264	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,303.92280	2,383.087	22.56	0.9736	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			15.46910	10.683	22.60	0.0261	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,313.76910	2,392.983	22.60	0.9739	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			15.77890	10.891	22.52	0.0266	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,294.07890	2,373.191	22.52	0.9734	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
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			177.25450	147.343	18.40	0.1821	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,689.25450	1,743.843	18.40	0.8179	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			175.79670	146.010	18.41	0.1807	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,697.79670	1,752.510	18.41	0.8193	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			178.72170	148.686	18.40	0.1835	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,680.72170	1,735.186	18.40	0.8165	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			795.27570	738.989	15.97	0.5379	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			652.77570	682.489	15.97	0.4621	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			790.66410	734.585	15.98	0.5357	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			658.16410	688.085	15.98	0.4643	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			799.90570	743.422	15.96	0.5401	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			647.40570	676.922	15.96	0.4599	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			1.93280		1.94690			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94870		1.96380			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96520		1.98080			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			18.10470	11.695	21.00	0.0219	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,149.10470	3,283.695	21.00	0.9781	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			21.17620	13.680	20.50	0.0257	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,952.17620	3,085.680	20.50	0.9743	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			19.56500	12.637	20.75	0.0237	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,050.56500	3,184.637	20.75	0.9763	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,117.14440	2,228.816	17.44	0.8049	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			240.35930	202.641	17.54	0.1848	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,202.35930	2,315.641	17.54	0.8152	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			270.85700	229.429	17.34	0.2056	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,032.85700	2,142.429	17.34	0.7944	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			255.14440	215.816	17.44	0.1951	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,117.20070	1,016.262	15.14	0.5496	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			809.20070	864.262	15.14	0.4504	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,068.80520	971.196	15.21	0.5328	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			860.80520	919.196	15.21	0.4672	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,167.32620	1,064.971	15.11	0.5665	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			759.32620	812.971	15.11	0.4335	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			1.93010		1.94010			0.0000	698,696.20	362	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R Future												698,696.20	362	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			67.44210	0.000	17.43	0.0000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			266.44210	299.000	17.43	1.0000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			49.06330	0.000	17.43	0.0000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			348.06330	399.000	17.43	1.0000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			35.99760	0.000	17.43	0.0000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			434.99760	499.000	17.43	1.0000	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												698,696.20	362	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.97010		1.98200			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			69.71430	45.555	17.75	0.0811	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,849.71430	1,944.555	17.75	0.9189	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			64.41880	42.370	18.10	0.0750	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,944.41880	2,041.370	18.10	0.9250	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			59.64200	39.513	18.46	0.0696	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,039.64200	2,138.513	18.46	0.9304	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			1.72210		1.73620			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75080		1.76530			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77870		1.79340			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,369.55580	2,501.358	21.10	0.9572	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			28.61830	19.995	21.30	0.0385	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,466.61830	2,598.995	21.30	0.9615	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			34.84340	25.025	20.90	0.0475	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,272.84340	2,404.025	20.90	0.9525	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			31.55580	22.358	21.10	0.0428	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			250.84340	215.471	19.19	0.1974	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,097.84340	2,207.471	19.19	0.8026	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			237.08170	203.165	19.32	0.1875	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,184.08170	2,295.165	19.32	0.8125	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			265.48760	227.925	19.04	0.2076	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,012.48760	2,119.925	19.04	0.7924	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,083.17210	987.785	15.92	0.5584	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			749.17210	800.785	15.92	0.4416	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,036.88040	944.853	16.04	0.5407	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	18/12/2017	Foreign Exchange Option	1.77	Put			802.88040	857.853	16.04	0.4593	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			992.43330	903.746	16.16	0.5233	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			858.43330	916.746	16.16	0.4767	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			0.12880		0.12970			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12840		0.12940			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12830		0.12930			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			9.26250		9.24870			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.38350		9.36990			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.50410		9.48970			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			3.50600	2.715	20.10	0.0119	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,704.80600	1,690.215	20.10	0.9881	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			3.46410	2.681	20.16	0.0117	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,714.76410	1,700.181	20.16	0.9883	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			3.54880	2.750	20.04	0.0121	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,694.84880	1,680.250	20.04	0.9879	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,262.70550	1,248.546	15.88	0.8801	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			51.65680	51.099	15.89	0.1181	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,271.75680	1,257.599	15.89	0.8819	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			53.56980	53.007	15.88	0.1218	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,253.66980	1,239.507	15.88	0.8782	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			52.60550	52.046	15.88	0.1199	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			428.35210	429.788	18.65	0.4443	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			748.65210	735.688	18.65	0.5557	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			429.27510	430.711	18.81	0.4426	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			759.57510	746.611	18.81	0.5574	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			427.44430	428.883	18.49	0.4461	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			737.74430	724.783	18.49	0.5539	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.28210		1.29210			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29670		1.30750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30950		1.32240			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 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			879.00000	979.000		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			979.00000	1,079.000		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			1,079.00000	1,179.000		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			625.00000	733.000		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			725.00000	833.000		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			525.00000	633.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			124.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	5.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			24.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	105.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			224.00000	95.000		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			1.29410		1.29490			0.0000	0.00	0	100
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29760		1.29840			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30140		1.30210			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	100
Total QUANTO £ / \$												0.00	0	100
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09270		1.09130			0.0000	5,463.50	5	37
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09800		1.09660			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.10360		1.10230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,463.50	5	37
Total QUANTO € / \$												5,463.50	5	37
RAIN	On	19/06/2017	Foreign Exchange Future			22,715.12000		22,892.90000			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			9.59550		9.65730			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 SGD / R Future									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			21.16900	15.796	16.42	0.0648	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			883.86900	940.296	16.42	0.9352	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			20.47730	15.290	16.43	0.0630	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			893.17730	949.790	16.43	0.9370	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			21.88120	16.317	16.40	0.0667	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			874.58120	930.817	16.40	0.9333	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			3.74380		3.74720			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			3.32750	2.520	18.49	0.0269	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			526.12750	528.720	18.49	0.9731	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			3.21060	2.424	18.64	0.0258	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			536.01060	538.624	18.64	0.9742	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			3.45110	2.623	18.33	0.0281	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			516.25110	518.823	18.33	0.9719	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			1.41130		1.41670			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.38490		1.39040			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.36040		1.36540			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									17 306 226 425.50	1,241,352	1,257,877
Total Options									6 921 074.38	18,013	1,844,986
Grand Total:									17,313,147,499.88	1,259,365	3,102,863