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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/05/2017 Foreign Exchange Future			13.34570		13.28490			0.0000	0.00	0	5,000
\$ / R On 05/05/2017 Foreign Exchange Future			13.34570		13.28490			0.0000	0.00	0	0
\$ / R On 08/05/2017 Foreign Exchange Future			13.35030		13.29180			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.35710		13.29870			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.35940		13.30100			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.36630		13.30780			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.37090		13.31230			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.37550		13.31690			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.39160		13.33270			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.40080		13.34180			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.40310		13.34410			0.0000	0.00	0	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.44640		13.38710			0.0000	647,148,339.20	48,128	917,167
\$ / R On 28/06/2017 Foreign Exchange Future			13.46690		13.40750			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.47140		13.41200			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.48280		13.42330			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.49410		13.43440			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.49860		13.43880			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.50320		13.44330			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.50990		13.44990			0.0000	0.00	0	280
\$ / R On 21/07/2017 Foreign Exchange Future			13.51900		13.45880			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.52800		13.46770			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	27/07/2017	Foreign Exchange Future			13.53260		13.47210			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.54160		13.48100			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.56640		13.50540			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.60700		13.54540			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.65200		13.58970			0.0000	4,218,468.00	309	49,356
\$ / R	On	27/09/2017	Foreign Exchange Future			13.67220		13.60970			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.67450		13.61190			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.73080		13.66740			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.73980		13.67630			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.77780		13.71390			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.81120		13.74680			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.85570		13.79080			0.0000	8,313,420.00	600	87,774
\$ / R	On	22/12/2017	Foreign Exchange Future			13.86460		13.79960			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.98210		13.91570			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.98640		13.92000			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.05610		13.98900			0.0000	2,811,220.00	200	8,294
\$ / R	On	25/04/2018	Foreign Exchange Future			14.13670		14.06870			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.17170		14.10370			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.18060		14.11260			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.25620		14.18830			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.38080		14.31310			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.45860		14.39100			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.58540		14.51800			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.65430		14.58700			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.79000		14.72290			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.86340		14.79640			0.0000	0.00	0	0
Total \$ / R Future												662,491,447.20	49,237	1,080,959
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			123.04250	151.697	25.98	0.7588	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			58.14250	25.997	25.98	0.2412	0.00	0	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			55.25970	23.957	26.14	0.2255	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			130.15970	159.657	26.14	0.7745	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			378.92430	312.237	30.74	0.9182	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			13.82430	7.937	30.74	0.0818	0.00	0	1,000
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Put			123.78740	78.041	21.75	0.4677	0.00	0	0
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Call			78.68740	93.741	21.75	0.5323	0.00	0	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			41.99530	24.437	20.99	0.1438	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			323.79530	364.737	20.99	0.8562	0.00	0	2,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			292.34070	243.511	18.65	0.6647	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			71.04070	80.611	18.65	0.3353	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			348.96920	392.677	19.50	0.8297	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			50.26920	35.577	19.50	0.1703	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,702.22090	1,643.644	29.45	0.9958	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			0.92090	0.744	29.45	0.0042	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			710.07250	652.716	19.74	0.9326	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			11.07250	12.116	19.74	0.0674	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	12/05/2017	Foreign Exchange Option	13.60	Put		355.38840	305.295	18.53	0.7254	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call		56.38840	64.695	18.53	0.2746	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put		955.16520	896.818	22.32	0.9659	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call		6.16520	6.218	22.32	0.0341	0.00	0	1,250
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call		577.56510	630.492	18.03	0.9279	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put		19.76510	14.192	18.03	0.0721	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call		447.22010	494.990	17.73	0.8688	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put		39.42010	28.690	17.73	0.1312	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		691.66760	632.827	18.47	0.9072	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		19.46760	19.127	18.47	0.0928	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put		78.89120	59.989	17.03	0.2281	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call		341.19120	380.889	17.03	0.7719	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		464.88760	412.977	17.99	0.7379	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		71.78760	78.477	17.99	0.2621	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		329.73380	285.725	16.89	0.5671	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		162.43380	177.325	16.89	0.4329	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,638.66930	2,579.622	26.50	0.9955	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		1.36930	1.222	26.50	0.0045	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		191.91360	160.759	16.08	0.3829	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		293.71360	321.559	16.08	0.6171	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		85.68390	67.414	15.87	0.2006	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		499.78390	540.514	15.87	0.7994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,125.22000	2,066.425	21.10	0.9670	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		8.01300	8.239	21.68	0.0218	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		11.94310	12.423	21.14	0.0320	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,144.84310	2,086.023	21.14	0.9680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		11.75940	12.226	21.17	0.0315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,154.65940	2,095.826	21.17	0.9685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		12.12990	12.622	21.12	0.0325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		248.07290	218.028	16.03	0.3880	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		1,110.92530	1,165.806	16.04	0.9426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		23.82530	19.406	16.04	0.0574	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		121.99680	130.698	17.82	0.2599	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		358.87060	386.509	16.08	0.5865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		271.77060	240.110	16.08	0.4135	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,736.02800	1,678.054	20.28	0.9403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		23.12800	24.454	20.28	0.0597	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		385.17290	414.428	16.03	0.6120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		6.96980	6.126	18.03	0.0189	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,403.38420	1,346.728	19.54	0.9005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		40.48420	43.128	19.54	0.0995	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,082.73270	1,028.296	18.70	0.8383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		69.83270	74.696	18.70	0.1617	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		774.89680	724.298	17.82	0.7401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		471.84480	506.009	15.88	0.6867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		257.39850	226.705	16.05	0.3982	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	13.27	Call			374.49850	403.104	16.05	0.6018	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			401.57660	431.809	16.00	0.6272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			234.47660	205.409	16.00	0.3728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,614.06980	1,672.526	18.03	0.9811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			12.67710	10.265	16.22	0.0328	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			709.91600	755.538	15.62	0.8322	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			82.81600	69.138	15.62	0.1678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			929.44530	981.236	15.86	0.9051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			42.34530	34.836	15.86	0.0949	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			184.74480	159.609	15.88	0.3133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			338.75710	365.118	16.12	0.5660	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,396.99120	1,455.091	16.79	0.9725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			9.89120	8.691	16.79	0.0275	26,594.77	3,060	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			951.10720	898.093	18.34	0.8021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			88.20720	94.493	18.34	0.1979	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,299.77710	1,356.665	16.22	0.9672	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			329.00660	354.735	16.14	0.5558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,157.55720	1,213.031	16.08	0.9498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			20.45720	16.631	16.08	0.0502	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			123.88350	104.528	15.70	0.2306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			590.98350	630.928	15.70	0.7694	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			291.65710	258.718	16.12	0.4340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			289.21030	310.583	16.23	0.5098	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			453.58120	486.763	15.91	0.6721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			196.48120	170.363	15.91	0.3279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,019.08040	1,072.568	15.95	0.9257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			31.98040	26.168	15.95	0.0743	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			301.90660	268.335	16.14	0.4442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			118.10420	99.367	15.68	0.2220	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			587.37200	540.865	17.17	0.6519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			174.47200	187.265	17.17	0.3481	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			62.92730	52.263	15.72	0.1334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			800.02730	848.663	15.72	0.8666	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			352.11030	314.183	16.23	0.4902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			27.12590	28.779	20.08	0.0692	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			679.10100	722.665	15.58	0.8183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			92.00100	76.265	15.58	0.1817	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			435.77940	467.977	15.94	0.6573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			208.67940	181.577	15.94	0.3427	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			605.20420	645.767	15.68	0.7780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			21.36080	22.545	20.38	0.0554	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			382.42460	343.076	16.36	0.5153	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			269.52460	289.476	16.36	0.4847	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			514.98250	470.599	16.90	0.6094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			202.08250	216.999	16.90	0.3906	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,640.02590	1,582.379	20.08	0.9308	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			73.12950	60.992	15.67	0.1515	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			106.23720	113.926	18.05	0.2317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			849.13720	797.526	18.05	0.7683	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			317.66050	283.153	16.17	0.4596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			314.76050	339.553	16.17	0.5404	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,784.26080	1,726.145	20.38	0.9446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			14.39970	15.053	20.90	0.0382	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			129.54020	138.832	17.71	0.2732	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			742.44020	692.432	17.71	0.7268	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			507.95460	463.797	16.87	0.6050	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			205.05460	220.197	16.87	0.3950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			750.22950	797.392	15.67	0.8485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			5.76020	5.862	22.13	0.0158	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			77.88290	83.369	18.53	0.1778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,020.78290	966.969	18.53	0.8222	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			959.74640	906.626	18.36	0.8047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			86.84640	93.026	18.36	0.1953	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,027.29970	1,968.653	20.90	0.9618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			640.18330	592.342	17.36	0.6797	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,480.00050	2,420.874	21.84	0.9806	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			7.10050	7.274	21.84	0.0194	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,817.68600	2,758.182	22.71	0.9876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			4.78600	4.582	22.71	0.0124	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,618.66020	2,559.462	22.13	0.9842	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			609.80010	562.706	17.25	0.6640	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			98.32860	105.402	18.17	0.2171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			891.22860	839.002	18.17	0.7829	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,470.10840	2,410.988	21.82	0.9803	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			7.20840	7.388	21.82	0.0197	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			157.28330	168.742	17.36	0.3203	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			832.47040	781.118	18.00	0.7622	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,877.58630	2,818.084	23.03	0.9880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			4.68630	4.484	23.03	0.0120	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,172.64610	1,117.437	18.94	0.8590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			59.74610	63.837	18.94	0.1410	417,557.16	6,541	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			166.90010	179.106	17.25	0.3360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.44130	0.497	29.67	0.0013	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			90.99010	97.493	18.29	0.2032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			933.89010	881.093	18.29	0.7968	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,717.87030	2,658.633	22.34	0.9863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			4.97030	5.033	22.34	0.0137	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			109.57040	117.518	18.00	0.2378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.06490	1.193	29.67	0.0029	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			536.03820	573.451	15.78	0.7338	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			148.93820	127.051	15.78	0.2662	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			1.26490	1.415	29.67	0.0033	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	18.05	Put			4,664.16490	4,605.015	29.67	0.9967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,263.34130	5,204.097	29.67	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,400.91300	2,341.839	21.68	0.9782	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,322.96150	6,263.670	29.67	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.06150	0.070	29.67	0.0002	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,347.01950	3,287.530	25.55	0.9903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			4.11950	3.929	25.55	0.0097	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,763.96490	4,704.793	29.67	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,135.02990	2,076.222	21.12	0.9675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			32.34510	34.438	19.85	0.0813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,535.24510	1,478.038	19.85	0.9187	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			12.32000	12.825	21.10	0.0330	8,375.05	653	55,000
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			400.56270	362.506	16.41	0.5024	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			308.06270	329.406	16.41	0.4976	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,839.75820	2,780.389	22.25	0.9823	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			7.25820	7.289	22.25	0.0177	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			533.73390	491.188	16.92	0.5854	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			245.73390	262.588	16.92	0.4146	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			757.59570	710.315	17.55	0.6843	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			180.89570	193.115	17.55	0.3157	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			815.46180	767.779	17.63	0.6954	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			179.86180	191.879	17.63	0.3046	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,545.55240	4,486.557	27.34	0.9902	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			4.35240	5.157	27.34	0.0098	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			214.96410	228.998	17.37	0.3466	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			726.16410	680.398	17.37	0.6534	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			248.06930	221.867	15.93	0.3370	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			551.36930	585.067	15.93	0.6630	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			567.73380	526.379	16.77	0.5655	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			297.63380	316.279	16.77	0.4345	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,226.52970	1,173.919	18.67	0.7912	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			125.32970	132.919	18.67	0.2088	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,008.60230	958.989	18.02	0.7266	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			176.30230	186.989	18.02	0.2734	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			556.89060	589.472	15.91	0.6411	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			289.19060	261.472	15.91	0.3589	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,075.99670	3,016.270	22.13	0.9657	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			18.09670	18.870	22.13	0.0343	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			443.46320	408.517	16.32	0.4721	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			415.56320	441.117	16.32	0.5279	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			583.78080	543.220	16.70	0.5467	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			344.78080	364.820	16.70	0.4533	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			615.23590	574.879	16.75	0.5436	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			370.63590	391.279	16.75	0.4564	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			479.87610	446.121	16.20	0.4476	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			525.27610	553.121	16.20	0.5524	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,323.37280	3,264.547	21.66	0.9525	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		28.77280	31.547	21.66	0.0475	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		483.48980	507.132	16.51	0.4922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		643.78980	605.132	16.51	0.5078	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,026.87300	1,071.572	15.31	0.7803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		187.17300	169.572	15.31	0.2197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		479.75500	503.227	16.53	0.4894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		612.88010	575.083	16.42	0.4937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		19.95830	22.009	20.73	0.0336	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,810.25830	3,750.009	20.73	0.9664	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		19.72370	21.755	20.73	0.0333	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,820.02370	3,759.755	20.73	0.9667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		227.82570	239.093	18.28	0.2696	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		20.19490	22.265	20.73	0.0339	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,800.49490	3,740.265	20.73	0.9661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		530.48660	556.559	16.31	0.5264	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		570.78660	534.559	16.31	0.4736	0.00	0	226,450
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		502.58010	527.083	16.42	0.5063	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		125.66260	112.241	15.16	0.1605	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,219.77670	1,170.295	17.96	0.6991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		259.47670	272.295	17.96	0.3009	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,047.79820	1,000.694	17.55	0.6536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		307.49820	322.694	17.55	0.3464	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,358.12570	1,307.093	18.28	0.7304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		56.83870	52.068	15.70	0.0832	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,179.95260	1,130.966	17.87	0.6892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		269.65260	282.966	17.87	0.3108	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,594.23190	1,541.560	18.80	0.7754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		183.93190	193.560	18.80	0.2246	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,215.36260	1,264.241	15.16	0.8395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		340.32770	357.205	17.32	0.3759	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		774.62780	810.801	15.67	0.6718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		324.92780	298.801	15.67	0.3282	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		991.28430	1,035.103	15.34	0.7674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		201.58430	183.103	15.34	0.2326	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,646.53870	1,704.068	15.70	0.9168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		233.09730	244.624	18.22	0.2749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		498.00390	464.701	16.14	0.4355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		587.70390	616.701	16.14	0.5645	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,493.97250	2,435.819	20.22	0.8877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		83.67250	87.819	20.22	0.1123	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		950.62770	905.205	17.32	0.6241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		445.85110	414.491	16.01	0.4058	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,441.30420	3,381.910	20.75	0.9510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		31.00420	33.910	20.75	0.0490	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		275.95830	289.582	17.81	0.3168	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	14.47	Put		1,156.25830	1,107.581	17.81	0.6832	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,333.39730	1,282.624	18.22	0.7251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		38.82370	42.291	20.77	0.0592	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		858.51870	897.559	15.49	0.7127	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		268.81870	245.559	15.49	0.2873	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,419.77400	4,358.562	20.71	0.9825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		9.47400	10.562	20.71	0.0175	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		635.55110	666.491	16.01	0.5942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,040.19050	993.224	17.53	0.6514	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,470.26290	3,410.792	20.75	0.9524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		29.96290	32.792	20.75	0.0476	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		335.04620	351.662	17.35	0.3712	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		965.34620	919.662	17.35	0.6288	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,249.12370	3,190.291	20.77	0.9408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		650.05500	611.227	16.53	0.5106	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,410.30000	986,348.000	20.71	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	20.71	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,870.28640	2,812.848	20.79	0.9148	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		59.98640	64.848	20.79	0.0852	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		309.89050	325.224	17.53	0.3486	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		513.20860	472.725	16.13	0.4305	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		622.90860	644.925	16.13	0.5695	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,528.21170	3,496.978	21.13	0.9468	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		7.91170	39.178	21.13	0.0532	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		351.62280	324.835	15.73	0.3380	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		783.52280	819.334	15.73	0.6620	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,427.85760	1,376.678	18.15	0.7065	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		285.25760	297.478	18.15	0.2935	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,830.65840	3,767.351	21.74	0.9336	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		56.95840	57.151	21.74	0.0664	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		893.96250	851.447	16.97	0.5635	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		470.26250	491.247	16.97	0.4365	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		1,027.92270	1,070.784	15.39	0.7349	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		271.62270	250.984	15.39	0.2651	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		527.95460	495.354	16.07	0.4156	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		704.25460	735.154	16.07	0.5844	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		819.87730	779.525	16.70	0.5234	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		553.77730	577.325	16.70	0.4766	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		546.93400	514.668	15.99	0.4017	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		793.73400	825.868	15.99	0.5983	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,067.27380	4,005.753	22.09	0.9213	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		74.07380	76.953	22.09	0.0787	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		963.12080	920.520	16.88	0.5423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,523.19750	3,462.510	21.07	0.8872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		113.99750	118.210	21.07	0.1128	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,124.94410	1,167.145	15.38	0.7205	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	14.15	Put			943.08670	900.876	16.84	0.5362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,347.37670	4,286.867	22.36	0.9204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			78.17670	82.567	22.36	0.0796	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			604.35490	627.836	16.75	0.4761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			903.55490	862.136	16.75	0.5239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,494.67100	3,434.029	21.03	0.8858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			117.47790	121.797	20.96	0.1161	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			469.90090	487.898	17.39	0.3912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,209.10090	1,162.198	17.39	0.6088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,163.96100	3,103.904	20.46	0.8676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			134.76100	139.604	20.46	0.1324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			583.88670	606.576	16.84	0.4638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,187.04630	1,140.628	17.34	0.6034	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			923.83730	958.900	15.74	0.6408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			483.03730	453.200	15.74	0.3592	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			636.40840	661.113	16.62	0.4949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			845.60840	805.413	16.62	0.5051	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,456.67790	3,396.097	20.96	0.8839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			112.07140	116.225	21.14	0.1109	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			908.28920	942.848	15.78	0.6338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			497.48920	467.148	15.78	0.3662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,911.88060	2,852.927	20.05	0.8507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			152.68060	158.627	20.05	0.1493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			477.84630	496.328	17.34	0.3966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			206.44420	214.480	19.40	0.1950	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,415.64420	2,358.780	19.40	0.8050	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,561.27140	3,500.525	21.14	0.8891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,618.46330	3,557.635	21.23	0.8917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			108.80610	112.863	21.25	0.1078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,628.00610	3,567.163	21.25	0.8922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			109.72520	113.809	21.22	0.1087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,608.92520	3,548.109	21.22	0.8913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			405.51010	378.557	15.52	0.3198	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,550.53540	1,602.835	15.02	0.8396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			159.73540	147.135	15.02	0.1604	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			898.05180	932.276	15.81	0.6292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			507.25180	476.576	15.81	0.3708	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			109.26330	113.335	21.23	0.1083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			789.35050	750.422	16.49	0.4859	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,362.94780	1,410.609	15.14	0.7936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			222.14780	204.909	15.14	0.2064	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,660.99580	1,608.646	18.30	0.7004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			341.79580	354.346	18.30	0.2996	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,016.31010	1,054.257	15.52	0.6802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			665.48160	629.960	16.21	0.4395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,705.70520	1,760.296	15.04	0.8688	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	12.21	Put		124.90520	114.596	15.04	0.1312	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,105.29360	2,164.300	15.10	0.9248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		64.49360	58.601	15.10	0.0752	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		670.15050	696.122	16.49	0.5141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		848.35810	880.926	15.94	0.6061	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,473.80700	1,523.668	15.04	0.8222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		183.00700	167.968	15.04	0.1778	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,050.73900	1,090.494	15.46	0.6939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		379.93900	354.793	15.46	0.3061	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		756.28160	785.660	16.21	0.5605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		339.96700	352.438	18.31	0.2982	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,629.92890	2,572.065	19.68	0.8265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		180.72890	187.765	19.68	0.1735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,571.90280	1,520.435	18.12	0.6847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		362.70280	376.135	18.12	0.3153	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		557.55810	525.226	15.94	0.3939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		334.14410	311.445	15.38	0.2795	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,884.27830	1,941.085	15.07	0.8970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		93.47830	85.385	15.07	0.1030	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		988.33560	1,025.429	15.58	0.6686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		427.53560	399.729	15.58	0.3314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,669.16700	1,616.738	18.31	0.7018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		115.47100	119.729	21.03	0.1142	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		573.92080	596.220	16.88	0.4577	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,304.60850	4,244.300	22.36	0.9159	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		84.20850	88.900	22.36	0.0841	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		560.26050	528.026	15.95	0.3925	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		859.86050	892.626	15.95	0.6075	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		987.11540	944.218	16.71	0.5122	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		702.81540	726.318	16.71	0.4878	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		974.66500	932.063	16.68	0.5075	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		714.66500	738.463	16.68	0.4925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,367.82990	1,411.012	15.27	0.7316	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		378.82990	354.912	15.27	0.2684	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,914.39120	1,860.812	18.30	0.6808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		443.39120	456.912	18.30	0.3192	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		194.33250	199.878	20.80	0.1527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,704.69780	3,643.130	20.82	0.8478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		193.06620	198.587	20.83	0.1518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,714.06620	3,652.487	20.83	0.8482	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,695.33250	3,633.778	20.80	0.8473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,485.71820	1,435.721	17.55	0.6090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		564.71820	581.822	17.55	0.3910	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		497.24200	468.804	15.48	0.3249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,186.24200	1,224.904	15.48	0.6751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		193.69780	199.230	20.82	0.1522	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	25/04/2018	Foreign Exchange Option	15.81	Put			2,183.26920	2,127.757	18.55	0.6977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			441.96920	454.457	18.55	0.3023	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,547.89300	1,497.551	17.56	0.6005	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			616.59300	634.251	17.56	0.3995	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,129.64960	1,086.453	16.82	0.5036	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			833.34960	858.153	16.82	0.4964	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,065.89310	1,024.182	16.70	0.4858	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			878.49310	904.782	16.70	0.5142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,243.78130	1,281.862	15.97	0.6351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			695.48130	665.662	15.97	0.3649	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,576.00170	1,623.217	15.49	0.7324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			437.70170	417.017	15.49	0.2676	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,631.39180	2,578.067	19.14	0.7198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			439.69180	454.267	19.14	0.2802	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			289.54440	298.415	20.74	0.1907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,811.24440	3,752.215	20.74	0.8093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			291.08450	299.998	20.72	0.1917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,792.78450	3,733.798	20.72	0.8083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,216.54850	3,280.611	13.45	0.9705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			28.24850	24.411	13.45	0.0295	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			290.31280	299.203	20.73	0.1912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,802.01280	3,743.003	20.73	0.8088	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,284.35150	1,250.538	17.25	0.4948	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			977.45150	1,011.338	17.25	0.5052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			974.82270	1,010.031	17.53	0.4879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,443.82270	1,411.431	17.53	0.5121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			971.51660	1,006.633	17.54	0.4866	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,450.51660	1,418.033	17.54	0.5134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			978.13450	1,013.435	17.52	0.4891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,437.13450	1,404.835	17.52	0.5109	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,443.01370	1,416.525	17.57	0.4909	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,101.01370	1,141.925	17.57	0.5091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,093.79500	1,135.542	17.78	0.4945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,586.79500	1,561.242	17.78	0.5055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,090.49350	1,132.156	17.79	0.4934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,593.49350	1,567.856	17.79	0.5066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,097.10780	1,138.946	17.77	0.4957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,580.10780	1,554.646	17.77	0.5043	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,594.37120	1,574.163	17.80	0.4874	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,217.27120	1,264.163	17.80	0.5126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,212.25950	1,259.936	17.97	0.5000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,735.85950	1,716.536	17.97	0.5000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,208.97080	1,256.562	17.98	0.4990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,742.57080	1,723.162	17.98	0.5010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,215.55040	1,263.312	17.96	0.5010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,729.15040	1,709.912	17.96	0.4990	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 Option											452,526.98	10,254	1,806,586
Total \$ / R											662,943,974.18	59,491	2,887,545
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			13.44640		13.38710			0.0000	228,588.80	17	498
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.65200		13.58970			0.0000	0.00	0	22
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.85570		13.79080			0.0000	0.00	0	43
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			14.05610		13.98900			0.0000	0.00	0	3
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			14.25620		14.18830			0.0000	0.00	0	47
Total \$ / R MAXI Future											228,588.80	17	613
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			450.82020	430.929	23.67	0.0113	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			299,740.82020	293,790.929	23.67	0.9887	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			449.45540	429.581	23.73	0.0112	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			300,739.45540	294,789.581	23.73	0.9888	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			452.20220	432.280	23.62	0.0113	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			298,742.20220	292,792.280	23.62	0.9887	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			16,308.26610	17,158.639	19.01	0.2027	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			172,338.26610	166,958.639	19.01	0.7973	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			16,178.40920	17,021.552	19.03	0.2013	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			173,208.40920	167,821.552	19.03	0.7987	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			16,439.43760	17,296.867	19.00	0.2041	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			171,469.43760	166,096.867	19.00	0.7959	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			73,473.97430	76,334.049	16.27	0.5493	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			69,393.97430	65,764.049	16.27	0.4507	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			73,049.84270	75,895.030	16.29	0.5471	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			69,969.84270	66,325.030	16.29	0.4529	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			73,899.95390	76,775.830	16.26	0.5515	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			68,819.95390	65,205.830	16.26	0.4485	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			97,725.36600	100,818.303	16.00	0.5935	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			70,825.36600	67,208.303	16.00	0.4065	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			97,273.60890	100,352.234	16.02	0.5915	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			71,373.60890	67,742.234	16.02	0.4085	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			98,179.17690	101,285.953	15.99	0.5954	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			70,279.17690	66,675.953	15.99	0.4046	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			111,077.60750	114,528.725	16.34	0.5871	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			85,247.60750	81,908.725	16.34	0.4129	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			110,645.58650	114,085.173	16.35	0.5855	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			85,815.58650	82,465.173	16.35	0.4145	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			111,510.80130	114,974.064	16.33	0.5888	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			84,680.80130	81,354.064	16.33	0.4112	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											228,588.80	17	613
£ / R	On	31/05/2017			17.30280		17.25890			0.0000	0.00	0	69

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Future			17.36860		17.32430			0.0000	3,161,085.20	182	58,468
£ / R	On	18/09/2017	Foreign Exchange Future			17.68150		17.63390			0.0000	831,030.50	47	1,967
£ / R	On	18/12/2017	Foreign Exchange Future			17.99750		17.94690			0.0000	17,997,500.00	1,000	1,215
Total £ / R Future												21,989,615.70	1,229	61,719
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			447.08450	410.525	17.28	0.5608	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			255.98450	263.325	17.28	0.4392	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.94430	0.902	30.33	0.0017	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,706.64430	6,662.302	30.33	0.9983	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.93200	0.890	30.33	0.0017	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,716.63200	6,672.290	30.33	0.9983	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.95670	0.914	30.33	0.0017	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,696.65670	6,652.314	30.33	0.9983	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			107.80110	94.235	15.72	0.1742	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			932.10110	962.835	15.72	0.8258	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			532.80450	498.804	17.23	0.5363	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			357.10450	367.404	17.23	0.4637	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,745.83240	1,702.178	20.41	0.8828	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			70.13240	70.778	20.41	0.1172	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			609.57350	623.560	17.66	0.4561	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			975.67350	942.060	17.66	0.5439	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			606.14240	620.043	17.67	0.4542	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			982.24240	948.543	17.67	0.5458	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			613.02340	627.092	17.64	0.4581	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			969.12340	935.592	17.64	0.5419	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			53.36870	54.413	23.31	0.0429	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,246.46870	7,196.913	23.31	0.9571	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			53.08980	54.128	23.31	0.0427	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,256.18980	7,206.628	23.31	0.9573	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			52.81230	53.845	23.31	0.0425	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,265.91230	7,216.345	23.31	0.9575	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												21,989,615.70	1,229	64,119
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11992		0.11955			0.0000	0.00	0	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12227		0.12187			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12468		0.12426			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.57250	1.894	24.29	0.0058	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,047.57250	3,009.394	24.29	0.9942	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.24180	0.149	24.29	0.0005	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,045.24180	4,007.649	24.29	0.9995	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.01750	0.009	24.29	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	19/06/2017	Foreign Exchange Option	0.17	Put			5,045.01750	5,007.509	24.29	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			20.47230	18.702	22.44	0.0300	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,833.87230	3,792.102	22.44	0.9700	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			6.37280	5.583	22.44	0.0102	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,819.77280	4,778.983	22.44	0.9898	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			60.18080	56.976	22.44	0.0789	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,873.58080	2,830.376	22.44	0.9211	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			937.03120	941.105	17.65	0.6345	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			510.93120	472.805	17.65	0.3655	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			538.07760	536.249	19.24	0.4216	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,111.97760	1,067.949	19.24	0.5784	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,575.41000	1,595.219	16.03	0.8532	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			149.31000	126.919	16.03	0.1468	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			14.63790		14.56700			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.69980		14.62860			0.0000	26,974,133.00	1,835	76,485
€ / R	On	18/09/2017	Foreign Exchange Future			14.99600		14.92120			0.0000	269,928.00	18	6,708
€ / R	On	18/12/2017	Foreign Exchange Future			15.29860		15.22020			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.60380		15.52150			0.0000	0.00	0	2,169
Total € / R Future												27,244,061.00	1,853	89,944
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			250.46010	286.484	15.22	0.5587	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			243.46010	208.584	15.22	0.4413	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.50180	2.435	28.47	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,563.90180	4,492.635	28.47	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.46280	2.436	28.52	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			114.33330	95.804	14.74	0.2117	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,573.86280	4,502.636	28.52	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.54140	2.434	28.42	0.0053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,553.94140	4,482.634	28.42	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,657.29810	1,588.803	18.48	0.9316	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			25.89810	28.603	18.48	0.0684	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			632.93330	685.604	14.74	0.7883	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			14.50280	20.516	21.51	0.0282	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,563.30280	4,494.516	21.51	0.9718	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			14.40760	20.392	21.52	0.0280	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,573.20760	4,504.392	21.52	0.9720	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			14.59870	20.641	21.49	0.0284	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,553.39870	4,484.641	21.49	0.9716	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			154.82960	165.472	18.82	0.1496	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,994.62960	2,926.872	18.82	0.8504	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			154.02180	164.609	18.84	0.1489	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,003.82180	2,936.009	18.84	0.8511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			155.64230	166.339	18.81	0.1503	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,985.44230	2,917.739	18.81	0.8497	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			28.28460	32.297	22.01	0.0328	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,218.08460	6,143.697	22.01	0.9672	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,459.38300	1,524.239	14.90	0.7912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			239.18300	225.639	14.90	0.2088	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,555.71420	1,501.000	16.91	0.6728	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			385.91420	409.600	16.91	0.3272	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			557.49150	529.846	15.04	0.3365	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,223.51760	1,278.012	15.04	0.6617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			562.01760	534.212	15.04	0.3383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,218.06940	1,272.404	15.05	0.6599	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			566.56940	538.604	15.05	0.3401	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,228.99150	1,283.646	15.04	0.6635	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												27,244,061.00	1,853	125,944
AUS / R	On	19/06/2017	Foreign Exchange Future			10.01910		10.05550			0.0000	0.00	0	22,724
AUS / R	On	18/09/2017	Foreign Exchange Future			10.15890		10.19420			0.0000	0.00	0	2,805
AUS / R	On	18/12/2017	Foreign Exchange Future			10.29920		10.33370			0.0000	0.00	0	653
Total AUS / R Future												0.00	0	26,182
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,006.60800	2,042.801	21.03	0.9922	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			2.10430	1.898	21.11	0.0078	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,016.60430	2,052.799	21.11	0.9922	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.11200	1.903	20.95	0.0078	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,996.61200	2,032.803	20.95	0.9922	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.10800	1.901	21.03	0.0078	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			14.82190	13.998	16.01	0.0364	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,000.62190	2,035.098	16.01	0.9636	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			14.54330	13.745	16.02	0.0358	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,010.34330	2,044.845	16.02	0.9642	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			15.10500	14.257	16.00	0.0370	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,990.90500	2,025.357	16.00	0.9630	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,631.97070	1,661.340	15.41	0.8662	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			87.50000	82.278	15.39	0.1364	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,613.80000	1,643.078	15.39	0.8636	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			86.58030	81.405	15.40	0.1351	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,622.88030	1,652.205	15.40	0.8649	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			85.67070	80.540	15.41	0.1338	0.00	0	0
Total AUS / R Option												0.00	0	0
Total AUS / R												0.00	0	26,182
CAD / R	On	19/06/2017	Foreign Exchange Future			9.81330		9.75430			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
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.97850		9.91660			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.14520		10.08120			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			2.40040	2.354	21.01	0.0096	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,988.10040	1,929.055	21.01	0.9904	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			2.39450	2.325	21.07	0.0095	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,998.09450	1,939.025	21.07	0.9905	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			2.40650	2.385	20.96	0.0098	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,978.10650	1,919.085	20.96	0.9902	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			49.26060	54.127	16.16	0.1164	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,422.66060	1,365.627	16.16	0.8836	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			48.47620	53.255	16.17	0.1148	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,431.87620	1,374.755	16.17	0.8852	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			50.05810	55.012	16.15	0.1181	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,413.45810	1,356.512	16.15	0.8819	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			280.05450	299.868	14.43	0.3909	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			738.85450	694.668	14.43	0.6091	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			277.22480	296.860	14.44	0.3879	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			746.02480	701.660	14.44	0.6121	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			282.91160	302.903	14.41	0.3940	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			731.71160	687.703	14.41	0.6060	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			13.60120		13.50770			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.89030		13.79350			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.18660		14.08650			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			10.78670	12.729	22.57	0.0306	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,383.08670	2,291.529	22.57	0.9694	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			10.68330	12.596	22.61	0.0303	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,392.98330	2,301.396	22.61	0.9697	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			10.89120	12.863	22.54	0.0309	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,373.19120	2,281.664	22.54	0.9691	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			147.34250	167.426	18.54	0.1998	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,743.84250	1,667.126	18.54	0.8002	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			146.01020	166.005	18.55	0.1984	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,752.51020	1,675.705	18.55	0.8016	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			148.68630	168.862	18.53	0.2012	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,735.18630	1,658.561	18.53	0.7988	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			738.98950	785.592	15.81	0.5601	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			682.48950	628.992	15.81	0.4399	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	18/12/2017	Foreign Exchange Option	14.04	Call			734.58480	780.939	15.82	0.5579	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			688.08480	634.339	15.82	0.4421	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			743.42160	790.268	15.80	0.5624	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			676.92160	623.668	15.80	0.4376	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			1.94280		1.93280			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.95910		1.94870			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97540		1.96520			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			11.69540	12.414	20.81	0.0234	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,283.69540	3,184.414	20.81	0.9766	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			13.67980	14.790	20.35	0.0279	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,085.67980	2,986.790	20.35	0.9721	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			12.63690	13.539	20.58	0.0255	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,184.63690	3,085.539	20.58	0.9745	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			215.81640	230.713	17.33	0.2063	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,228.81640	2,139.713	17.33	0.7937	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			202.64080	216.635	17.42	0.1955	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,315.64080	2,225.635	17.42	0.8045	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			229.42930	245.231	17.22	0.2174	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,142.42930	2,054.231	17.22	0.7826	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			812.97100	762.227	15.02	0.4163	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,016.26170	1,065.279	15.05	0.5668	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			864.26170	811.279	15.05	0.4332	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			971.19550	1,018.383	15.12	0.5498	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			919.19550	864.383	15.12	0.4502	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,064.97100	1,116.227	15.02	0.5837	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98000		1.97010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,138.51340	2,048.855	18.84	0.9177	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			45.55520	56.439	18.12	0.0959	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,944.55520	1,856.439	18.12	0.9041	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			42.37010	52.444	18.48	0.0887	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,041.37010	1,952.444	18.48	0.9113	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			39.51340	48.855	18.84	0.0823	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72960		1.72210			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75880		1.75080			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78700		1.77870			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			2,501.35750	2,427.234	20.90	0.9552	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			19.99500	20.736	21.10	0.0403	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,598.99500	2,524.736	21.10	0.9597	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			25.02530	26.059	20.71	0.0499	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,404.02530	2,330.059	20.71	0.9501	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			22.35750	23.234	20.90	0.0448	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			227.92510	238.263	18.89	0.2159	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,119.92510	2,050.263	18.89	0.7841	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			215.47070	225.199	19.05	0.2054	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,207.47070	2,137.199	19.05	0.7946	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			203.16480	212.240	19.18	0.1950	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,295.16480	2,224.240	19.18	0.8050	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			944.85290	983.698	15.96	0.5552	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			857.85290	813.698	15.96	0.4448	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			903.74620	940.267	16.07	0.5376	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			916.74620	870.267	16.07	0.4624	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			987.78500	1,028.989	15.85	0.5730	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			800.78500	758.989	15.85	0.4270	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			0.12950		0.12880			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12860		0.12840			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12800		0.12830			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			9.27570		9.26250			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.39820		9.38350			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.51990		9.50410			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			2.71520	2.370	19.81	0.0108	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,690.21520	1,676.670	19.81	0.9892	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.68080	2.336	19.87	0.0106	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,700.18080	1,686.636	19.87	0.9894	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.75030	2.405	19.75	0.0109	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,680.25030	1,666.705	19.75	0.9891	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,248.54550	1,233.240	15.73	0.8802	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			51.09930	50.483	15.74	0.1179	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,257.59930	1,242.283	15.74	0.8821	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			53.00730	52.413	15.73	0.1217	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,239.50730	1,224.213	15.73	0.8783	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			52.04550	51.440	15.73	0.1198	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			428.88330	435.966	18.53	0.4506	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			724.78330	716.066	18.53	0.5494	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			429.78780	436.987	18.69	0.4488	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			735.68780	727.087	18.69	0.5512	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			430.71120	438.031	18.86	0.4471	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			746.61120	738.131	18.86	0.5529	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			1.28590		1.28210			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30080		1.29670			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31580		1.30950			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			979.00000	941.000		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			1,079.00000	1,041.000		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			1,179.00000	1,141.000		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			733.00000	692.000		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			833.00000	792.000		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			633.00000	592.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			105.00000	42.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			95.00000	158.000		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
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	58.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			5.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

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									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.29170		1.29410			0.0000	0.00	0	100
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29520		1.29760			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29890		1.30140			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			1.09320		1.09270			0.0000	0.00	0	37
QUANTO €On 18/09/2017 Foreign Exchange Future			1.09840		1.09800			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.10410		1.10360			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	37
Total QUANTO € / \$									0.00	0	37
RAIN On 19/06/2017 Foreign Exchange Future			22,817.56000		22,715.12000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.64210		9.59550			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			15.79600	16.003	15.94	0.0675	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			940.29600	893.903	15.94	0.9325	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			15.29030	15.443	15.95	0.0655	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			949.79030	903.343	15.95	0.9345	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			16.31680	16.581	15.93	0.0696	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			930.81680	884.481	15.93	0.9304	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			3.75840		3.74380			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			2.52030	2.517	18.21	0.0274	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			528.72030	514.117	18.21	0.9726	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			2.42360	2.417	18.37	0.0262	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			538.62360	524.017	18.37	0.9738	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			2.62280	2.622	18.05	0.0286	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			518.82280	504.222	18.05	0.9714	0.00	0	0
Total TRY / R Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 19/06/2017			Foreign Exchange Future	1.41700	1.41130			0.0000	0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.38990	1.38490			0.0000	0.00	0	0
ZMW / R On 18/12/2017			Foreign Exchange Future	1.36580	1.36040			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									711 953 712.70	52,336	1,265,617
Total Options									452 526.98	10,254	1,844,986
Grand Total:									712,406,239.68	62,590	3,110,603