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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/05/2017 Foreign Exchange Future			13.45450		13.20560			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.39320		13.20560			0.0000	0.00	0	1,159
\$ / R On 25/05/2017 Foreign Exchange Future			13.39320		13.56010			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.39560		13.21980			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.40540		13.22890			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.40780		13.23120			0.0000	37,300,499.60	2,782	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			13.41940		13.39960			0.0000	0.00	0	0
\$ / R On 07/06/2017 Foreign Exchange Future			13.42410		13.24720			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.42880		13.25180			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.43570		13.25870			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.45210		13.27470			0.0000	1,374,468,317.50	102,175	850,349
\$ / R On 28/06/2017 Foreign Exchange Future			13.47300		13.29480			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.47760		13.29930			0.0000	0.00	0	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.48920		13.31050			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.49380		13.31490			0.0000	31,035,740.00	2,300	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.50080		13.32170			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.50540		13.32610			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.51000		13.33060			0.0000	27,020.00	2	1,108
\$ / R On 17/07/2017 Foreign Exchange Future			13.51700		13.33730			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.52630		13.34630			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.53550		13.35520			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			13.54000		13.35970			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.54910		13.36860			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.57410		13.39320			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.58770		13.40660			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.61490		13.43330			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.66020		13.47770			0.0000	81,141,588.00	5,940	50,759
\$ / R	On	27/09/2017	Foreign Exchange Future			13.68050		13.49770			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.68280		13.49990			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.73940		13.55550			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.74850		13.56430			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.78700		13.60210			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.82080		13.63530			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.86570		13.67950			0.0000	12,285,010.20	886	89,350
\$ / R	On	22/12/2017	Foreign Exchange Future			13.87470		13.68830			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.99370		13.80530			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.99820		13.80970			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.06860		13.87840			0.0000	0.00	0	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			14.14960		13.95750			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.18460		13.99180			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.19340		14.00030			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.27030		14.07580			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.39800		14.20110			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.47790		14.27940			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.60790		14.40700			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.67860		14.47630			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.81780		14.61280			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.89310		14.68670			0.0000	0.00	0	1,500
Total \$ / R Future												1,536,258,175.30	114,085	1,022,300
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put			325.19440	75.500	19.15	1.0000	0.00	0	0
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call			0.79440	0.000	19.15	0.0000	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			506.46690	322.456	29.18	0.9361	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			2.06690	5.656	29.18	0.0639	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Put			0.00000	238.052	18.67	0.6793	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Call			0.00000	71.252	18.67	0.3207	285,009.20	4,000	2,000
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			326.62940	203.884	18.35	0.6072	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			46.42940	99.484	18.35	0.3928	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,750.24110	2,574.446	34.09	0.9997	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.04110	0.046	34.09	0.0003	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			161.77100	97.334	17.35	0.3408	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			150.67100	262.734	17.35	0.6592	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			59.22170	31.407	17.77	0.1360	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			360.42170	509.207	17.77	0.8640	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			0.00000	394.351	16.54	0.7499	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			0.00000	74.951	16.54	0.2501	2,248,515.00	30,000	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			0.00000	436.438	18.08	0.7332	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	05/06/2017	Foreign Exchange Option	13.77	Call			0.00000	85.838	18.08	0.2668	2,575,131.00	30,000	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			34.00540	18.158	15.83	0.0794	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			531.20540	692.258	15.83	0.9206	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,262.56680	1,092.586	20.87	0.9398	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			9.76680	16.686	20.87	0.0602	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			96.20940	60.303	16.08	0.2000	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			348.00940	489.103	16.08	0.8000	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			362.29250	503.842	16.01	0.7903	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			103.59250	68.142	16.01	0.2097	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			186.55940	129.720	16.43	0.3325	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			245.25940	365.419	16.43	0.6675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			398.13820	539.676	16.11	0.7705	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			123.43820	87.575	16.11	0.2295	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			2.70480	5.825	22.53	0.0183	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,237.95910	2,063.625	22.56	0.9820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.70420	3.623	23.37	0.0116	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,507.00420	2,331.523	23.37	0.9884	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,435.31080	6,257.928	33.98	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.01080	0.028	33.98	0.0001	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			8.23310	17.580	20.70	0.0519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2.61440	5.626	22.59	0.0177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,247.91440	2,073.526	22.59	0.9823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2.57030	5.530	22.62	0.0174	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,257.87030	2,083.430	22.62	0.9826	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2.65910	5.725	22.56	0.0180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.05200	0.123	33.98	0.0004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			23.40520	47.205	19.52	0.1253	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,830.82380	1,659.805	21.33	0.9639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			5.52380	11.905	21.33	0.0361	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,226.42350	4,050.052	33.98	0.9948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			1.12350	2.152	33.98	0.0052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,725.35200	5,548.023	33.98	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			216.14000	159.888	16.48	0.3516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			255.98270	374.112	16.53	0.6307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			231.28270	172.012	16.53	0.3693	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			989.04750	1,165.201	17.98	0.9562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			14.34750	13.101	17.98	0.0438	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,148.70520	995.105	19.52	0.8747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			24.05650	21.543	17.10	0.0701	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			818.60600	683.438	18.67	0.7723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			53.30600	95.538	18.67	0.2277	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			233.85670	345.553	16.62	0.6009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			259.15670	193.453	16.62	0.3991	193,453.10	1,000	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			270.84000	391.988	16.48	0.6484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			33.11860	63.738	19.19	0.1621	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,498.16720	1,675.225	19.91	0.9887	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	11.78	Put			3.46720	3.125	19.91	0.0113	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,486.13470	1,320.991	20.31	0.9334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			10.83470	23.091	20.31	0.0666	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			798.75650	973.644	17.10	0.9299	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			452.32270	600.243	15.97	0.8098	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			161.57130	116.889	16.28	0.2828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			336.27130	468.989	16.28	0.7172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			242.23620	180.403	16.57	0.3812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			246.93620	362.503	16.57	0.6188	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,008.41860	861.638	19.19	0.8379	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			18.56270	16.804	17.54	0.0555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,183.32350	1,360.060	18.87	0.9728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			8.62350	7.960	18.87	0.0272	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			572.36310	733.013	15.95	0.8733	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			57.66310	40.913	15.95	0.1267	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			97.62270	68.143	15.97	0.1902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			662.92000	833.324	16.44	0.9011	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			282.61250	211.717	16.68	0.4231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			217.31250	323.817	16.68	0.5769	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,281.40810	1,458.068	19.19	0.9792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			6.70810	5.968	19.19	0.0208	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			893.26270	1,068.904	17.54	0.9445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			187.65040	137.298	16.38	0.3167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			294.71610	221.218	16.72	0.4350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			209.41610	313.318	16.72	0.5650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,037.32280	1,213.666	18.21	0.9611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			12.62280	11.567	18.21	0.0389	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			38.22000	31.224	16.44	0.0989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			108.59550	175.879	17.63	0.3731	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			352.13340	266.987	16.87	0.4888	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			176.83340	269.087	16.87	0.5112	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			319.00840	448.923	16.33	0.7004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			174.30840	126.823	16.33	0.2996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			302.35040	429.398	16.38	0.6833	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			198.02550	298.028	16.77	0.5470	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			466.49940	615.911	15.94	0.8190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			91.79940	63.811	15.94	0.1810	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			614.17170	495.321	17.94	0.6752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			88.87170	147.421	17.94	0.3248	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			533.89550	423.779	17.63	0.6269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			110.77920	178.979	17.60	0.3782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,731.96680	1,562.218	21.03	0.9571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			6.66680	14.318	21.03	0.0429	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			540.97780	697.215	15.77	0.8616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			66.27780	45.115	15.77	0.1384	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			313.32550	235.928	16.77	0.4530	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	14.26	Call			32.36630	62.485	19.21	0.1594	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,880.33510	1,708.765	21.48	0.9669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			5.03510	10.865	21.48	0.0331	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			386.01080	295.575	17.02	0.5181	29,557.46	100	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			160.71080	247.675	17.02	0.4819	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			526.07920	416.879	17.60	0.6218	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			1.45750	1.998	24.84	0.0064	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			612.78500	778.292	16.17	0.8867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			48.08500	36.192	16.17	0.1133	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			43.54260	80.724	18.91	0.1977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			898.84260	758.624	18.91	0.8023	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,017.66630	870.385	19.21	0.8406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			1.52580	3.229	23.58	0.0103	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,128.51440	1,954.838	22.23	0.9784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			3.21440	6.938	22.23	0.0216	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			58.26840	102.779	18.54	0.2421	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			783.56840	650.679	18.54	0.7579	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,926.75750	2,749.898	24.84	0.9936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			18.52530	38.546	19.75	0.1050	77,091.80	2,000	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,726.72370	2,550.435	24.04	0.9918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			1.42370	2.535	24.04	0.0082	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			27.53840	54.339	19.37	0.1414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,082.83840	932.239	19.37	0.8586	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,576.82580	2,401.129	23.58	0.9897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			1.43910	2.166	24.34	0.0070	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			77.14240	130.070	18.15	0.2938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			672.44240	547.970	18.15	0.7062	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,586.80220	2,411.076	23.61	0.9898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			1.50220	3.176	23.61	0.0102	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,243.82530	1,086.446	19.75	0.8950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,775.68010	4,598.684	33.98	0.9980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			83.65020	139.739	18.03	0.3112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			638.95020	517.639	18.03	0.6888	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			38.86980	73.192	19.03	0.1822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			944.16980	801.092	19.03	0.8178	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,826.73910	2,650.066	24.34	0.9930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			1.60020	1.988	28.57	0.0056	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			45.55530	83.933	18.87	0.2042	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			880.85530	741.833	18.87	0.7958	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,986.77000	2,809.890	25.26	0.9937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.47000	1.990	25.26	0.0063	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.38010	0.784	33.98	0.0020	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,228.00480	2,053.725	22.53	0.9817	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,375.40990	5,198.147	33.98	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.10990	0.247	33.98	0.0007	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			34.67340	66.316	19.14	0.1676	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	14.23	Put		989.97340	844.216	19.14	0.8324	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,456.90020	3,279.888	28.57	0.9944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,623.53310	1,455.480	20.70	0.9481	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,875.61040	4,698.549	33.98	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.31040	0.649	33.98	0.0017	0.00	0	1,297
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		406.44990	318.878	16.93	0.5028	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		201.24990	291.878	16.93	0.4972	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,947.76890	2,770.746	23.74	0.9895	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		2.56890	3.746	23.74	0.0105	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		552.87910	448.517	17.49	0.5959	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		152.17910	226.117	17.49	0.4041	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		795.14130	671.444	18.10	0.7031	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		105.64130	160.644	18.10	0.2969	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		456.65470	366.476	16.91	0.5140	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		221.55470	310.276	16.91	0.4860	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		855.75630	730.412	18.13	0.7133	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		107.45630	161.212	18.13	0.2867	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,655.26480	4,477.036	28.27	0.9947	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		1.36480	2.436	28.27	0.0053	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		135.83950	197.447	17.83	0.3324	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		759.73950	642.047	17.83	0.6676	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		238.83310	185.587	16.14	0.3201	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		429.43310	555.587	16.14	0.6799	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		587.99190	487.311	17.13	0.5714	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		205.29190	284.311	17.13	0.4286	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,286.19300	1,142.890	19.15	0.8101	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		72.49300	109.190	19.15	0.1899	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,056.90570	925.785	18.47	0.7420	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		112.10570	161.285	18.47	0.2580	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		440.48020	563.028	16.14	0.6536	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		285.28020	227.528	16.14	0.3464	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,178.78760	3,001.306	22.38	0.9765	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		8.48760	11.306	22.38	0.0235	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		454.88380	373.089	16.63	0.4693	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		314.58380	413.089	16.63	0.5307	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		605.43580	508.268	17.04	0.5497	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		254.03580	337.368	17.04	0.4503	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		639.21440	542.943	17.10	0.5457	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		282.41440	367.043	17.10	0.4543	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		395.97640	330.051	16.36	0.3986	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		452.57640	567.751	16.36	0.6014	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		494.52490	419.373	16.52	0.4442	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		427.82490	534.273	16.52	0.5558	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,425.07590	3,251.329	22.35	0.9583	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		18.37590	26.229	22.35	0.0417	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		397.92920	492.447	16.90	0.4929	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			670.22920	582.247	16.90	0.5071	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			909.98800	1,061.657	15.51	0.7913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			182.28800	151.457	15.51	0.2087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			394.54070	488.520	16.92	0.4900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,908.61820	3,730.406	21.63	0.9679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			381.26710	473.112	16.99	0.4785	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			16.17110	20.378	21.63	0.0318	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,918.47110	3,740.178	21.63	0.9682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			16.02540	20.153	21.63	0.0315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,928.32540	3,749.953	21.63	0.9685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			16.31820	20.606	21.63	0.0321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			174.36340	225.763	18.76	0.2638	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			440.78380	542.138	16.68	0.5284	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			593.08380	511.938	16.68	0.4716	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			415.28240	512.512	16.80	0.5076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			637.58240	552.312	16.80	0.4924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			703.56710	612.912	16.99	0.5215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			117.79900	96.388	15.28	0.1480	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,273.33650	1,148.221	18.43	0.7041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			201.03650	258.421	18.43	0.2959	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,094.48530	978.066	18.00	0.6576	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			242.18530	308.266	18.00	0.3424	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,416.66340	1,285.563	18.76	0.7362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			44.75710	43.379	15.94	0.0740	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,231.99230	1,108.753	18.33	0.6941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			209.69230	268.953	18.33	0.3059	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,658.85810	1,521.059	19.31	0.7819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			136.55810	181.259	19.31	0.2181	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,095.49900	1,256.588	15.28	0.8520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			270.56170	342.510	17.75	0.3728	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			667.53100	798.167	15.97	0.6791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			329.83100	277.967	15.97	0.3209	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			875.26990	1,024.838	15.55	0.7780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			197.56990	164.638	15.55	0.2220	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,522.45710	1,703.579	15.94	0.9260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			178.77940	231.190	18.70	0.2692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			514.35950	442.257	16.49	0.4321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			492.05950	602.457	16.49	0.5679	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,579.61870	2,419.758	20.83	0.8938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			57.31870	79.958	20.83	0.1062	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			992.86170	882.310	17.75	0.6272	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			458.19950	392.323	16.34	0.4012	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,545.18020	3,370.742	21.55	0.9541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			22.88020	30.942	21.55	0.0459	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			215.07320	275.486	18.27	0.3121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,207.37320	1,085.286	18.27	0.6879	0.00	0	150

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	14.69	Put		1,391.07940	1,260.991	18.70	0.7308	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		27.52530	38.377	21.51	0.0555	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		748.12580	886.012	15.76	0.7215	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		270.42580	225.812	15.76	0.2785	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,530.20260	4,349.729	21.71	0.9833	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		7.90260	9.929	21.71	0.0167	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		535.89950	652.523	16.34	0.5988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,086.55570	970.574	17.98	0.6553	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,574.55720	3,399.750	21.56	0.9553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		22.25720	29.950	21.56	0.0447	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		265.98440	337.003	17.79	0.3680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,008.28440	896.803	17.79	0.6320	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,349.82530	3,178.177	21.51	0.9445	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		676.84070	588.320	16.92	0.5100	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,522.30000	986,339.800	21.71	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.71	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,962.27670	2,798.250	21.43	0.9203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		39.97670	58.450	21.43	0.0797	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		244.25570	310.774	17.98	0.3447	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		522.55110	452.000	16.49	0.4272	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		520.25110	632.500	16.49	0.5728	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,655.15600	3,482.761	21.55	0.9525	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		22.85600	33.261	21.55	0.0475	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		358.48920	304.809	16.02	0.3316	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		678.38920	807.609	16.02	0.6684	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,486.37770	1,360.048	18.65	0.7089	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		231.87770	289.448	18.65	0.2911	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,923.89540	3,757.198	22.55	0.9347	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		38.19540	55.698	22.55	0.0653	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		932.64050	834.994	17.41	0.5634	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		396.94050	483.494	17.41	0.4366	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		920.01330	1,065.179	15.68	0.7412	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		275.71330	236.679	15.68	0.2588	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		547.06420	479.502	16.45	0.4125	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		611.36420	728.002	16.45	0.5875	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		854.70140	765.186	17.14	0.5223	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		476.80140	572.186	17.14	0.4777	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		567.58300	501.771	16.36	0.3988	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		702.88300	822.571	16.36	0.6012	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,161.58580	3,996.885	22.93	0.9207	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		56.88580	77.686	22.93	0.0793	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		90.09600	114.271	21.96	0.1090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,710.59600	3,548.571	21.96	0.8910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		89.71180	113.820	21.98	0.1085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,720.21180	3,558.120	21.98	0.8915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		90.48250	114.726	21.94	0.1094	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	17.29	Put			3,700.98250	3,539.026	21.94	0.8906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			919.86970	1,052.244	15.82	0.6841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			420.36970	366.544	15.82	0.3159	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			903.63970	1,034.811	15.86	0.6771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			434.13970	379.111	15.86	0.3229	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,438.39130	1,602.865	15.21	0.8456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			158.89130	137.165	15.21	0.1544	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			806.43080	929.935	16.14	0.6324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			526.93080	464.235	16.14	0.3676	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			591.91750	693.716	16.88	0.5159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			822.41750	738.016	16.88	0.4841	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,253.57950	1,409.220	15.36	0.7993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			224.07950	193.520	15.36	0.2007	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,721.89190	1,595.924	18.77	0.7006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			291.39190	351.624	18.77	0.2994	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			672.10290	783.238	16.57	0.5628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			692.60290	617.538	16.57	0.4372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,591.67550	1,762.799	15.28	0.8740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			122.17550	107.099	15.28	0.1260	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,994.80710	2,171.222	15.46	0.9275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			65.30710	55.522	15.46	0.0725	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			579.55430	512.816	16.28	0.3910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			759.05430	878.516	16.28	0.6090	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,362.65070	1,522.789	15.23	0.8283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			183.15070	157.089	15.23	0.1717	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			953.06810	1,088.528	15.75	0.6980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			393.56810	342.828	15.75	0.3020	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,730.12390	1,604.019	18.79	0.7020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			289.62390	349.719	18.79	0.2980	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,709.80010	2,560.843	20.25	0.8268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			149.30010	186.543	20.25	0.1732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,632.12350	1,507.693	18.59	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			311.62350	373.393	18.59	0.3152	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,022.42780	1,165.177	15.65	0.7251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			342.92780	299.477	15.65	0.2749	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,772.12430	1,945.883	15.36	0.9010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			92.62430	80.183	15.36	0.0990	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			892.95490	1,023.322	15.89	0.6724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			443.45490	387.622	15.89	0.3276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,585.79790	3,424.695	21.73	0.8853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			95.29790	120.395	21.73	0.1147	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			502.68890	593.585	17.29	0.4589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,003.18890	907.885	17.29	0.5411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,614.56070	3,453.239	21.78	0.8866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			94.06070	118.939	21.78	0.1134	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			511.88570	603.961	17.25	0.4651	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			982.38570	888.261	17.25	0.5349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,440.20930	4,278.892	23.21	0.9190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			59.70930	84.592	23.21	0.0810	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			530.80100	625.256	17.15	0.4775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			941.30100	849.556	17.15	0.5225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,547.48190	3,386.675	21.66	0.8834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			96.98190	122.375	21.66	0.1166	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			408.19620	485.206	17.82	0.3918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,258.69620	1,149.506	17.82	0.6082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,252.03870	3,093.733	21.10	0.8675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			111.53870	139.433	21.10	0.1325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			415.41880	493.633	17.78	0.3972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,235.91880	1,127.933	17.78	0.6028	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			831.08920	956.611	16.07	0.6442	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			501.58920	440.911	16.07	0.3558	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			560.52250	658.611	17.02	0.4965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			881.02250	792.911	17.02	0.5035	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,652.94680	3,491.339	21.85	0.8884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			92.44680	117.039	21.85	0.1116	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			171.40230	212.933	19.95	0.1947	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,491.90230	2,347.233	19.95	0.8053	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			816.21430	940.527	16.11	0.6371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			516.71430	454.827	16.11	0.3629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,997.22710	2,842.085	20.65	0.8509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			126.72710	157.785	20.65	0.1491	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,396.80390	4,236.432	23.20	0.9144	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			65.10390	91.132	23.20	0.0856	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			582.29580	515.682	16.29	0.3896	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			770.59580	890.382	16.29	0.6104	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,026.01040	933.075	17.06	0.5104	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			631.31040	726.775	17.06	0.4896	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,013.03790	920.862	17.02	0.5056	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			642.73790	739.062	17.02	0.4944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,269.09660	1,412.676	15.46	0.7355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			390.69660	344.076	15.46	0.2645	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,976.06630	1,850.087	18.70	0.6795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			394.46630	458.687	18.70	0.3205	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,695.41700	1,575.404	18.20	0.6353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,794.59530	3,635.969	21.43	0.8452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,804.04870	3,645.351	21.45	0.8456	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			173.54480	205.187	21.42	0.1553	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,785.14480	3,626.587	21.42	0.8447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,539.59240	1,424.877	17.91	0.6075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			507.99240	583.477	17.91	0.3925	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			172.99530	204.569	21.43	0.1548	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			463.81700	534.004	18.20	0.3647	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,055.52950	1,180.848	15.79	0.6627	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			557.12950	492.248	15.79	0.3373	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			518.39490	457.757	15.70	0.3216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,096.79490	1,226.357	15.70	0.6784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			172.44870	203.951	21.45	0.1544	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,249.73600	2,118.575	18.95	0.6961	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			397.23600	458.175	18.95	0.3039	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,602.80160	1,487.366	17.89	0.5989	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			560.30160	636.966	17.89	0.4011	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,171.38690	1,074.113	17.07	0.5019	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			763.18690	858.713	17.07	0.4981	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,105.13840	1,010.919	16.92	0.4841	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			805.43840	904.319	16.92	0.5159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,900.25420	3,743.977	21.21	0.8070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			267.43210	305.796	21.18	0.1940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,881.63210	3,725.496	21.18	0.8060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,099.33030	3,291.135	13.37	0.9737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.53030	20.835	13.37	0.0263	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			266.74350	305.035	21.20	0.1935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,890.94350	3,734.735	21.20	0.8065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,159.51220	1,278.779	16.06	0.6382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			723.71220	648.479	16.06	0.3618	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,479.13040	1,621.890	15.54	0.7367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			453.33040	401.590	15.54	0.2633	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,703.80140	2,566.291	19.46	0.7186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			399.60140	456.591	19.46	0.2814	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			266.05420	304.277	21.21	0.1930	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,329.65550	1,231.958	17.38	0.4930	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			910.75550	1,009.958	17.38	0.5070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			912.08330	1,009.253	17.64	0.4897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,492.68330	1,391.353	17.64	0.5103	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			908.93510	1,005.868	17.65	0.4884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,499.53510	1,397.968	17.65	0.5116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			915.23720	1,012.651	17.63	0.4909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,485.83720	1,384.751	17.63	0.5091	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,491.57010	1,393.603	17.64	0.4887	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,038.57010	1,141.503	17.64	0.5113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,034.73160	1,135.696	17.85	0.4966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,638.43160	1,537.096	17.85	0.5034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,031.56120	1,132.319	17.86	0.4955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,645.26120	1,543.719	17.86	0.5045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,037.90580	1,139.092	17.84	0.4978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,631.60580	1,530.492	17.84	0.5022	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,646.07020	1,547.077	17.83	0.4850	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,158.87020	1,264.877	17.83	0.5150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,156.98540	1,261.320	18.00	0.5023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,790.28540	1,688.220	18.00	0.4977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,153.82500	1,257.965	18.01	0.5013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,797.12500	1,694.865	18.01	0.4987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,160.15580	1,264.685	17.99	0.5034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,783.45580	1,681.585	17.99	0.4966	0.00	0	0
Total \$ / R Option												5,408,757.56	67,100	1,828,647
Total \$ / R												1,541,666,932.86	181,185	2,850,947
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.45210		13.27470			0.0000	13,452.10	1	566
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.66020		13.47770			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.86570		13.67950			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.06860		13.87840			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.27030		14.07580			0.0000	0.00	0	147
Total \$ / R MAXI Future												13,452.10	1	780
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			149.78270	198.023	26.11	0.0061	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			310,679.78270	292,988.023	26.11	0.9939	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			150.03590	197.973	26.18	0.0060	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			311,680.03590	293,987.973	26.18	0.9940	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			149.53740	198.084	26.04	0.0061	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			309,679.53740	291,988.084	26.04	0.9939	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			11,955.92260	15,997.462	19.54	0.1960	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			179,185.92260	164,977.462	19.54	0.8040	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			11,850.66780	15,865.172	19.55	0.1946	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			180,080.66780	165,845.172	19.55	0.8054	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			12,061.95830	16,131.113	19.52	0.1974	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			178,291.95830	164,111.113	19.52	0.8026	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			65,210.09360	76,094.239	16.64	0.5515	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			72,260.09360	64,524.239	16.64	0.4485	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			64,817.02540	75,655.545	16.66	0.5493	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			72,867.02540	65,085.545	16.66	0.4507	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			65,605.47310	76,535.303	16.63	0.5538	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			71,655.47310	63,965.303	16.63	0.4462	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			89,597.56970	100,966.434	16.27	0.5960	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			73,757.56970	66,106.434	16.27	0.4040	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			89,165.88860	100,501.149	16.29	0.5941	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			74,325.88860	66,641.149	16.29	0.4059	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			90,031.82120	101,434.334	16.26	0.5980	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			73,191.82120	65,574.334	16.26	0.4020	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			103,186.45380	114,272.285	16.46	0.5896	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			88,606.45380	80,242.285	16.46	0.4104	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			102,773.83320	113,830.992	16.47	0.5880	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			89,193.83320	80,800.992	16.47	0.4120	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			103,601.41460	114,714.822	16.44	0.5912	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			88,021.41460	79,684.822	16.44	0.4088	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												13,452.10	1	780
£ / R	On	31/05/2017	Foreign Exchange Future			17.42700		17.17450			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.49340		17.24050			0.0000	49,523,815.40	2,831	51,588
£ / R	On	18/09/2017	Foreign Exchange Future			17.81290		17.55160			0.0000	14,107,816.80	792	2,847
£ / R	On	18/12/2017	Foreign Exchange Future			18.13190		17.86410			0.0000	0.00	0	2,215
Total £ / R Future												63,631,632.20	3,623	56,719
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			382.35580	234.545	16.97	0.5100	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			106.85580	211.545	16.97	0.4900	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.35250	0.601	34.79	0.0012	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,789.85250	6,537.201	34.79	0.9988	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.34730	0.592	34.79	0.0012	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,799.84730	6,547.192	34.79	0.9988	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.35780	0.609	34.79	0.0012	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,779.85780	6,527.209	34.79	0.9988	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			63.11870	46.536	16.47	0.1106	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			803.61870	1,039.936	16.47	0.8894	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			473.04780	347.097	16.64	0.4932	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			213.54780	340.497	16.64	0.5068	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,775.99620	1,537.221	18.77	0.9277	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			16.49620	30.621	18.77	0.0723	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			471.03130	603.535	16.72	0.4764	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			919.43130	790.635	16.72	0.5236	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			467.74310	599.636	16.73	0.4742	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			926.14310	796.736	16.73	0.5258	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			474.33660	607.456	16.71	0.4787	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			912.73660	784.556	16.71	0.5213	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			21.00400	35.141	21.94	0.0314	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,296.90400	7,043.241	21.94	0.9686	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			20.86480	34.929	21.94	0.0312	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,306.76480	7,053.029	21.94	0.9688	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			20.72650	34.719	21.94	0.0310	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,316.62650	7,062.819	21.94	0.9690	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												63,631,632.20	3,623	58,119
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12114		0.11935			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12352		0.12168			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12595		0.12405			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122

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	0.15	Call			0.24660	0.541	24.90	0.0021	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,065.64660	2,886.041	24.90	0.9979	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00730	0.020	24.90	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,065.40730	3,885.520	24.90	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00010	0.001	24.90	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,065.40010	4,885.500	24.90	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			10.69060	17.826	22.81	0.0295	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,842.59060	3,665.626	22.81	0.9705	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.69820	5.025	22.81	0.0095	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,834.59820	4,652.825	22.81	0.9905	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			37.80800	56.869	22.81	0.0807	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,869.70800	2,704.669	22.81	0.9193	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			882.70600	1,023.131	18.25	0.6614	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			477.60600	427.931	18.25	0.3386	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			484.82200	585.617	19.75	0.4469	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,079.72200	990.417	19.75	0.5531	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,534.63380	1,714.104	17.04	0.8650	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			129.53380	118.904	17.04	0.1350	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.91760		14.75230			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.98000		14.81500			0.0000	19,743,640.00	1,318	72,425
€ / R	On	18/09/2017	Foreign Exchange Future			15.28420		15.11290			0.0000	15,284,200.00	1,000	7,021
€ / R	On	18/12/2017	Foreign Exchange Future			15.59030		15.41390			0.0000	0.00	0	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.90150		15.71940			0.0000	7,950,750.00	500	3,669
Total € / R Future												42,978,590.00	2,818	87,772
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			92.76250	53.297	16.02	0.2067	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			285.06250	410.897	16.02	0.7933	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.72870	1.814	31.29	0.0043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,376.72870	4,211.814	31.29	0.9957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.73380	1.818	31.35	0.0043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			35.81520	29.182	15.37	0.0905	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,386.73380	4,221.818	31.35	0.9957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.72360	1.810	31.22	0.0043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,366.72360	4,201.810	31.22	0.9957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,455.51520	1,304.628	18.40	0.9303	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			10.51520	24.628	18.40	0.0697	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			740.81520	899.182	15.37	0.9095	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			18.31850	21.665	21.50	0.0305	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,365.41850	4,197.465	21.50	0.9695	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			18.23720	21.542	21.52	0.0304	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,375.33720	4,207.342	21.52	0.9696	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			18.15590	21.421	21.53	0.0302	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	Put			4,385.25590	4,217.221	21.53	0.9698	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,020.66680	5,855.786	22.07	0.9635	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			153.35070	185.146	18.55	0.1674	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,799.45070	2,654.846	18.55	0.8326	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			402.85250	467.020	16.48	0.3695	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			152.49090	184.144	18.56	0.1666	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,808.59090	2,663.844	18.56	0.8334	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			154.21590	186.150	18.53	0.1682	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,790.31590	2,645.850	18.53	0.8318	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			24.56680	36.086	22.07	0.0365	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,584.04210	1,735.905	14.53	0.8468	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			170.14210	145.605	14.53	0.1532	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,378.95250	1,266.720	16.48	0.6305	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,322.62540	1,456.765	14.76	0.7172	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			453.22540	405.265	14.76	0.2828	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			0.00000	1,329.993	14.83	0.6822	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			0.00000	478.493	14.83	0.3178	2,702,529.59	5,648	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,316.37850	1,450.243	14.77	0.7154	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			456.97850	408.743	14.77	0.2846	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,310.14600	1,443.740	14.77	0.7137	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			460.74600	412.240	14.77	0.2863	0.00	0	0
Total € / R Option												2,702,529.59	5,648	41,648
Total € / R												45,681,119.59	8,466	129,420
AUS / R	On	19/06/2017	Foreign Exchange Future			9.99110		9.85780			0.0000	1,029,083.30	103	23,163
AUS / R	On	18/09/2017	Foreign Exchange Future			10.13160		9.99490			0.0000	0.00	0	2,390
AUS / R	On	18/12/2017	Foreign Exchange Future			10.27200		10.13280			0.0000	0.00	0	1,153
Total AUS / R Future												1,029,083.30	103	26,706
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.54740	0.795	23.40	0.0038	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,192.74740	2,059.695	23.40	0.9962	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.54350	0.793	23.49	0.0038	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,202.74350	2,069.693	23.49	0.9962	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.53960	0.792	23.58	0.0038	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,212.73960	2,079.691	23.58	0.9962	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			11.66830	12.067	16.74	0.0324	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,196.76830	2,060.467	16.74	0.9676	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.65950	11.855	16.75	0.0319	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,206.75950	2,070.255	16.75	0.9681	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			11.67790	12.283	16.73	0.0329	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,186.77790	2,050.683	16.73	0.9671	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,794.14200	1,675.882	15.94	0.8695	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			56.30250	77.062	15.95	0.1293	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,803.50250	1,685.062	15.95	0.8707	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			57.58920	78.710	15.92	0.1318	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	11.86	Put			1,784.78920	1,666.710	15.92	0.8682	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			56.94200	77.882	15.94	0.1305	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,029,083.30	103	26,706
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.90170		9.76570			0.0000	69,183,177.90	6,987	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.07040		9.93060			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.23920		10.09670			0.0000	0.00	0	0
Total CAD/ R Future												69,183,177.90	6,987	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.74910	1.220	22.53	0.0059	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,975.04910	1,839.520	22.53	0.9941	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.74850	1.199	22.58	0.0058	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,985.04850	1,849.499	22.58	0.9942	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.74990	1.241	22.47	0.0060	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,965.04990	1,829.541	22.47	0.9940	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			39.42450	58.110	16.51	0.1261	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,398.82450	1,277.710	16.51	0.8739	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			38.73100	57.160	16.52	0.1243	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,408.13100	1,286.760	16.52	0.8757	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			40.12970	59.075	16.50	0.1279	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,389.52970	1,268.675	16.50	0.8721	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			268.26170	328.991	14.63	0.4198	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			711.56170	629.791	14.63	0.5802	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			265.49310	325.756	14.64	0.4166	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			718.79310	636.556	14.64	0.5834	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			271.06130	332.257	14.61	0.4229	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			704.36130	623.057	14.61	0.5771	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												69,183,177.90	6,987	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.77070		13.58560			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.06650		13.87400			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.36570		14.16680			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			4.14870	6.377	22.86	0.0192	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,298.54870	2,115.677	22.86	0.9808	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			4.10050	6.309	22.91	0.0189	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,308.50050	2,125.609	22.91	0.9811	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			4.19770	6.446	22.81	0.0194	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,288.59770	2,105.746	22.81	0.9806	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			133.08090	176.926	18.47	0.2162	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	Put			1,649.08090	1,500.426	18.47	0.7838	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			131.68340	175.530	18.49	0.2147	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,657.68340	1,509.030	18.49	0.7853	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			134.49170	178.336	18.45	0.2177	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,640.49170	1,491.836	18.45	0.7823	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			746.87900	864.533	15.77	0.6011	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			610.07900	528.833	15.77	0.3989	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			742.25200	859.474	15.78	0.5988	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			615.45200	533.774	15.78	0.4012	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			751.53040	869.613	15.76	0.6034	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			604.73040	523.913	15.76	0.3966	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			1.94990		1.92740			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96740		1.94450			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98440		1.96120			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	Put			3,330.03370	3,106.985	22.23	0.9864	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			4.97750	7.056	21.57	0.0162	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,130.97750	2,908.056	21.57	0.9838	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			4.47600	6.490	21.90	0.0148	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,230.47600	3,007.490	21.90	0.9852	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			4.03370	5.985	22.23	0.0136	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			163.66300	220.621	17.52	0.2056	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,218.66300	2,046.621	17.52	0.7944	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			151.32470	205.956	17.60	0.1941	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,306.32470	2,131.956	17.60	0.8059	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			175.50290	235.456	17.41	0.2173	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,130.50290	1,961.456	17.41	0.7827	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			905.74200	1,061.590	15.52	0.5649	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			893.74200	817.590	15.52	0.4351	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			999.41020	1,163.157	15.43	0.5989	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			787.41020	719.157	15.43	0.4011	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			950.53690	1,111.492	15.48	0.5819	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			838.53690	767.492	15.48	0.4181	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			2.01860		1.99680			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			43.37610	61.673	18.68	0.1158	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,675.37610	1,475.673	18.68	0.8842	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			41.86170	55.290	19.00	0.1043	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,773.86170	1,569.290	19.00	0.8957	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			40.54520	49.669	19.32	0.0941	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,872.54520	1,663.669	19.32	0.9059	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			1.72950		1.70590			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75980		1.73560			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78900		1.76450			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			5.63040	9.728	21.82	0.0237	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,646.63040	2,414.728	21.82	0.9763	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			5.01690	8.648	22.13	0.0211	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,746.01690	2,513.648	22.13	0.9789	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			6.33730	10.971	21.52	0.0267	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,547.33730	2,315.971	21.52	0.9733	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			161.44550	284.276	22.07	0.2305	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,305.44550	2,186.276	22.07	0.7695	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			151.44940	265.473	22.07	0.2185	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,395.44940	2,267.473	22.07	0.7815	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			171.62320	293.817	21.74	0.2390	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,215.62320	2,095.817	21.74	0.7610	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			845.97710	989.624	16.41	0.5588	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			900.97710	799.624	16.41	0.4412	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			807.47330	946.062	16.53	0.5411	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			962.47330	856.062	16.53	0.4589	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			886.31970	1,035.064	16.29	0.5767	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			841.31970	745.064	16.29	0.4233	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			0.12960		0.12770			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12940		0.12730			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12920		0.12680			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NOK/R	On	19/06/2017	Foreign Exchange Future			1.59590		1.58520			0.0000	7,057,069.80	4,422	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.62300		1.61170			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 NOK/R Future												7,057,069.80	4,422	0
Total NOK/R												7,057,069.80	4,422	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.29450		9.19620			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.41940		9.31830			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.54300		9.43970			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.87120	1.498	22.46	0.0075	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,754.67120	1,656.998	22.46	0.9925	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.85390	1.471	22.52	0.0074	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,764.65390	1,666.970	22.52	0.9926	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.88900	1.526	22.40	0.0077	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,744.68900	1,647.026	22.40	0.9923	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,298.47760	1,213.347	16.55	0.8772	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			36.09210	51.753	16.55	0.1208	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,307.79210	1,222.353	16.55	0.8792	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			37.47540	53.759	16.55	0.1247	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,289.17540	1,204.359	16.55	0.8753	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			36.77760	52.747	16.55	0.1228	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			794.72290	681.918	18.42	0.5469	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			436.11050	425.600	18.58	0.4511	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			806.41050	692.600	18.58	0.5489	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			437.81650	426.299	18.74	0.4492	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			818.11650	703.299	18.74	0.5508	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			434.42290	424.918	18.42	0.4531	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			1.28580		1.28390			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30080		1.29880			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31590		1.31390			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			961.00000	942.000		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			1,061.00000	1,042.000		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			1,161.00000	1,142.000		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			712.00000	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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			812.00000	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			612.00000	592.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			139.00000	159.000		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			39.00000	59.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	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
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			61.00000	41.000		1.0000	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			1.30040		1.29870			0.0000	3,485,072.00	2,680	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30400		1.30230			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30770		1.30590			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												3,485,072.00	2,680	8,108
Total QUANTO £ / \$												3,485,072.00	2,680	8,108
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11360		1.11600			0.0000	0.00	0	87
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.11890		1.12130			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12440		1.12680			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	87
Total QUANTO € / \$												0.00	0	87
RAIN	On	19/06/2017	Foreign Exchange Future			23,045.42000		22,764.60000			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			9.66590		9.54420			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			7.35000	10.973	17.43	0.0531	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			983.15000	865.073	17.43	0.9469	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			7.15180	10.576	17.45	0.0514	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			992.95180	874.676	17.45	0.9486	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			7.55470	11.385	17.40	0.0549	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			973.35470	855.484	17.40	0.9451	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Future			3.68680		3.69720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.80630	1.044	21.90	0.0128	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			573.60630	584.244	21.90	0.9872	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.76490	0.996	22.06	0.0122	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			583.56490	594.196	22.06	0.9878	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.85050	1.096	21.74	0.0135	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			563.65050	574.296	21.74	0.9865	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			1.43450		1.42020			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.40600		1.39190			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38080		1.36750			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 723 636 252.60	134,719	1,212,329
Total Options												8 111 287.15	72,748	1,871,695
Grand Total:												1,731,747,539.75	207,467	3,084,024