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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/03/2017 Foreign Exchange Future			12.94500		12.90710			0.0000	776,700.00	60	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.94470		12.90710			0.0000	0.00	0	5,922
\$ / R On 03/04/2017 Foreign Exchange Future			12.94900		12.91380			0.0000	0.00	0	0
\$ / R On 04/04/2017 Foreign Exchange Future			12.95120		12.92920			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.96470		12.92930			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.96700		12.93150			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			12.96920		12.93380			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.97150		12.93600			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.98270		12.94710			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.98720		12.95150			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.98940		12.95370			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.99840		12.96260			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.00510		12.96930			0.0000	0.00	0	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			13.01400		12.97810			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.01850		12.98260			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.03420		12.99820			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.06770		13.03150			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.07890		13.04260			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.12120		13.08460			0.0000	3,132,660,257.60	238,748	600,252
\$ / R On 28/06/2017 Foreign Exchange Future			13.14130		13.10460			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.14570		13.10900			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	12/07/2017	Foreign Exchange Future			13.17270		13.13590			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.19300		13.15610			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.20200		13.16510			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.20650		13.16960			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.21550		13.17860			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.24020		13.20320			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.28070		13.24360			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.32570		13.28850			0.0000	296,763,339.00	22,270	47,959
\$ / R	On	27/09/2017	Foreign Exchange Future			13.34600		13.30870			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.34820		13.31100			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.40440		13.36700			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.41330		13.37600			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.45150		13.41410			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.48520		13.44780			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.53010		13.49260			0.0000	201,909,682.30	14,923	60,939
\$ / R	On	22/12/2017	Foreign Exchange Future			13.53910		13.50160			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.65220		13.62110			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.65650		13.62560			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.72430		13.69780			0.0000	2,744,860.00	200	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.80580		13.78010			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.84200		13.81550			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.85100		13.82440			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.92790		13.89970			0.0000	5,988,997.00	430	2,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.05450		14.02370			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.13360		14.10120			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.26250		14.22740			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.33260		14.29600			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.47050		14.43110			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.54510		14.50410			0.0000	0.00	0	0
Total \$ / R Future												3,640,843,835.90	276,631	725,989
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,532.91700	2,495.000	28.70	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.01700	0.000	28.70	0.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			595.69200	555.000	28.70	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			2.79200	0.000	28.70	0.0000	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,713.24690	1,675.595	56.41	0.9981	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.34690	0.296	56.41	0.0019	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Call			215.64750	228.740	23.62	0.6673	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Put			101.84750	79.740	23.62	0.3327	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			299.74090	261.902	24.15	0.6928	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			73.54090	70.902	24.15	0.3072	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			89.62000	86.041	23.37	0.3616	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			255.82000	217.041	23.37	0.6384	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			370.42970	334.151	25.32	0.7610	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			54.22970	53.151	25.32	0.2390	0.00	0	15,400
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Put			0.00000	173.892	22.33	0.5466	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	04/04/2017	Foreign Exchange Option	13.00	Call			0.00000	125.092	22.33	0.4534	3,752,748.00	30,000	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			252.38680	213.129	20.76	0.5213	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			181.68680	177.829	20.76	0.4787	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			91.56040	80.173	21.51	0.2580	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			370.86040	394.873	21.51	0.7420	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,093.81610	1,053.754	27.68	0.9339	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			56.64980	48.344	22.95	0.1707	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			854.85040	812.993	25.00	0.8988	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			34.15040	27.693	25.00	0.1012	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			23.11610	18.454	27.68	0.0661	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			316.31740	274.742	21.20	0.5990	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			145.61740	139.442	21.20	0.4010	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			423.85750	380.362	21.86	0.7017	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			103.15750	95.062	21.86	0.2983	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			627.34980	583.643	22.95	0.8293	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,036.69800	995.541	26.59	0.9217	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			28.19800	22.541	26.59	0.0783	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,087.18410	4,051.790	49.09	0.9973	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.98410	0.990	49.09	0.0027	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			28.97340	23.985	26.15	0.0811	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,045.17340	1,004.785	26.15	0.9189	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			885.16120	843.931	24.84	0.8892	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			38.96120	33.131	24.84	0.1108	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			774.69020	732.887	23.91	0.8610	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			48.49020	42.087	23.91	0.1390	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			636.26750	593.033	22.66	0.8013	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			72.26750	64.534	22.66	0.1987	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			266.35300	229.382	20.46	0.5128	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			202.35300	200.882	20.46	0.4872	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,034.88260	994.429	25.51	0.9141	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			30.88260	25.929	25.51	0.0859	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,456.42600	1,419.816	24.95	0.9585	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			13.52600	12.517	24.95	0.0415	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			205.76410	172.518	18.22	0.4042	0.00	0	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			297.26410	299.718	18.22	0.5958	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,376.03350	1,334.105	22.47	0.9543	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			19.73350	13.505	22.47	0.0457	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,729.94720	2,694.362	28.50	0.9916	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			2.54720	2.762	28.50	0.0084	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,104.12010	2,067.885	25.74	0.9807	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			6.72010	6.285	25.74	0.0193	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			0.00000	289.369	18.21	0.5282	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			0.00000	227.769	18.21	0.4718	22,776.93	100	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			69.37380	61.486	21.40	0.1588	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			906.77380	863.086	21.40	0.8412	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			115.13320	106.585	20.26	0.2548	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	25/04/2017	Foreign Exchange Option	13.50	Put			652.53320	608.185	20.26	0.7452	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,709.64960	3,674.170	36.05	0.9936	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.24960	2.570	36.05	0.0064	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			41.26090	33.993	22.26	0.0946	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,178.66090	1,135.593	22.26	0.9054	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			7.54010	6.914	25.51	0.0212	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			2,044.94010	2,008.514	25.51	0.9788	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			302.56300	263.435	17.89	0.4867	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			271.86300	268.535	17.89	0.5133	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,299.94290	1,257.805	22.57	0.9129	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			39.24290	32.905	22.57	0.0871	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			170.10360	139.974	16.67	0.3175	0.00	0	30,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			428.20360	433.974	16.67	0.6825	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			786.79390	744.372	20.31	0.7614	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			119.39390	112.872	20.31	0.2386	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			689.39520	648.301	19.45	0.6966	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			167.59520	162.501	19.45	0.3034	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			691.57800	652.890	18.95	0.6529	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			223.07800	220.590	18.95	0.3471	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,950.38750	2,914.455	25.11	0.9746	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			11.88750	12.155	25.11	0.0254	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			325.73290	298.258	17.07	0.4220	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			438.33290	447.158	17.07	0.5780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			42.06470	36.934	22.42	0.0634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,477.46470	2,435.734	22.42	0.9366	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			41.68230	36.558	22.44	0.0628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,487.08230	2,445.358	22.44	0.9372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			42.45030	37.316	22.41	0.0640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			0.00000	146.383	15.64	0.2447	175,659.00	1,200	1,200
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			0.00000	138.811	20.09	0.2063	13,881.15	100	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			0.00000	1,364.227	14.74	0.9428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			0.00000	23.027	14.74	0.0572	103,621.05	4,500	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			0.00000	1,711.658	21.10	0.8687	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			0.00000	82.858	21.10	0.1313	165,716.80	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			0.00000	767.583	15.64	0.7553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			504.66270	515.122	16.52	0.5935	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			438.85990	408.292	16.90	0.4760	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			423.45990	429.492	16.90	0.5240	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			0.00000	511.960	17.38	0.5381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			0.00000	363.160	17.38	0.4619	1,089,480.90	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			0.00000	1,267.611	20.09	0.7937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			130.83060	118.136	15.46	0.2096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,048.59590	1,078.548	15.05	0.8794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			63.99590	57.348	15.05	0.1206	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			587.79060	602.438	16.18	0.6562	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			263.19060	241.238	16.18	0.3438	0.00	0	50

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	12.92	Put			340.06270	313.922	16.52	0.4065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			651.21190	668.778	15.95	0.6990	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			591.79900	557.631	17.58	0.5623	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			336.39900	338.831	17.58	0.4377	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,133.18720	1,164.705	14.91	0.9031	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			48.58720	43.505	14.91	0.0969	2,610,318.00	60,000	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			815.43060	839.336	15.46	0.7904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			475.21470	443.660	17.07	0.4984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			605.40660	570.982	17.63	0.5691	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			330.00660	332.182	17.63	0.4309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			927.90010	955.061	15.25	0.8380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			93.30010	83.861	15.25	0.1620	377,372.70	4,500	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			216.61190	197.578	15.95	0.3010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			238.65520	237.368	18.59	0.3279	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			668.14160	632.633	17.89	0.5985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			302.74160	303.833	17.89	0.4015	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			411.47440	417.004	16.98	0.5127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			456.87440	425.804	16.98	0.4873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			399.81470	404.860	17.07	0.5016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			320.65000	322.451	17.72	0.4209	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			514.47520	525.451	16.48	0.6013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			329.87520	304.250	16.48	0.3987	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			932.35860	893.884	18.87	0.6982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			216.95860	215.084	18.87	0.3018	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			854.05520	816.168	18.59	0.6721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			240.92130	239.712	18.57	0.3306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,983.91330	1,942.334	21.53	0.8963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			68.51330	63.534	21.53	0.1037	48,476.21	763	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			566.00880	579.594	16.27	0.6406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			281.40880	258.394	16.27	0.3594	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			626.05000	591.251	17.72	0.5791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			140.38800	137.495	20.11	0.2046	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,124.77090	2,083.044	21.79	0.9100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			59.37090	54.244	21.79	0.0900	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			704.00750	667.953	18.03	0.6142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			288.60750	289.153	18.03	0.3858	0.00	0	5,200
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			846.32130	808.511	18.57	0.6694	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			19.56470	22.789	24.42	0.0389	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			615.97580	631.950	16.08	0.6758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			241.37580	220.750	16.08	0.3242	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			158.48580	155.744	19.76	0.2285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,203.88580	1,164.544	19.76	0.7715	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,315.78800	1,276.295	20.11	0.7954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			29.88560	27.946	23.24	0.0484	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,362.37080	2,320.597	22.22	0.9290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			46.97080	41.797	22.22	0.0710	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			179.18580	176.692	19.41	0.2551	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,094.58580	1,055.492	19.41	0.7449	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,134.96470	3,101.589	24.42	0.9611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			111.74140	108.232	20.67	0.1657	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,940.34570	2,904.328	23.74	0.9560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			24.94570	25.528	23.74	0.0440	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			131.60680	128.663	20.30	0.1928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,377.00680	1,337.463	20.30	0.8072	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,795.28560	2,756.746	23.24	0.9516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			22.09810	24.096	24.08	0.0413	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			202.84980	200.721	19.06	0.2846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			988.24980	949.521	19.06	0.7154	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,804.92880	2,766.574	23.27	0.9519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			29.52880	27.774	23.27	0.0481	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,527.14140	1,487.032	20.67	0.8343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,966.92700	4,933.205	27.27	0.9919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			210.78870	208.800	18.95	0.2943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			956.18870	917.600	18.95	0.7057	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			151.23660	148.426	19.90	0.2190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,246.63660	1,207.226	19.90	0.7810	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,037.49810	3,002.896	24.08	0.9587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			10.18290	17.502	26.20	0.0291	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			161.49360	158.783	19.71	0.2324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,186.89360	1,147.583	19.71	0.7676	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,193.58180	3,160.860	24.62	0.9624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			18.18180	22.060	24.62	0.0376	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			1.52700	4.405	27.27	0.0081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,458.24070	2,416.501	22.39	0.9354	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,565.98850	5,530.803	27.27	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.58850	2.003	27.27	0.0040	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			144.35090	141.485	20.03	0.2099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,289.75090	1,250.285	20.03	0.7901	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,655.58290	3,626.302	26.20	0.9709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,881.58800	1,840.190	21.34	0.8849	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,066.70610	5,032.671	27.27	0.9928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.30610	3.871	27.27	0.0072	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			467.01490	475.459	16.69	0.5623	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			382.41490	354.259	16.69	0.4377	0.00	0	4,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			42.84070	37.701	22.39	0.0646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,467.85030	2,426.116	22.41	0.9360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			32.49850	29.198	23.00	0.0507	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,727.89850	2,687.998	23.00	0.9493	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,625.50010	6,589.266	27.27	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.10010	0.466	27.27	0.0010	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			76.18800	71.389	21.34	0.1151	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			709.22930	674.052	17.84	0.6017	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			313.82930	315.352	17.84	0.3983	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,158.36650	3,125.286	23.91	0.9567	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			22.96650	26.586	23.91	0.0433	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			858.49740	821.623	18.36	0.6552	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			267.49740	267.323	18.36	0.3448	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,846.94810	4,814.333	24.97	0.9880	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			2.84810	7.034	24.97	0.0120	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			242.36700	242.044	18.79	0.3020	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,056.46700	1,019.344	18.79	0.6980	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,567.32600	1,529.579	20.09	0.7944	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			163.42600	162.579	20.09	0.2056	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,343.42220	1,306.091	19.42	0.7480	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			208.52220	208.090	19.42	0.2520	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			495.60710	503.633	16.79	0.5197	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			530.50710	501.633	16.79	0.4803	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,398.48160	3,357.275	22.79	0.9508	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			38.08160	33.775	22.79	0.0492	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			726.21060	693.848	17.50	0.5671	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			395.81060	400.348	17.50	0.4329	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			884.10970	849.878	17.96	0.6201	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			342.70970	345.378	17.96	0.3799	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			909.90770	876.394	17.93	0.6149	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			363.10770	366.594	17.93	0.3851	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			740.51610	710.846	17.21	0.5364	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			484.11610	491.546	17.21	0.4636	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,654.98980	3,605.099	22.37	0.9414	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			58.58980	45.799	22.37	0.0586	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			452.77540	459.431	17.59	0.4191	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			924.27540	893.731	17.59	0.5809	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			317.64230	321.543	18.74	0.3110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,349.14230	1,315.843	18.74	0.6890	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			455.71340	462.456	17.57	0.4213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,160.22480	4,115.913	23.53	0.9409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			59.64770	52.466	23.53	0.0600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,141.14770	4,096.766	23.53	0.9400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			284.53680	288.006	19.12	0.2824	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,918.99440	1,883.936	19.98	0.7857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			207.49440	209.637	19.98	0.2143	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			59.18460	52.038	23.53	0.0595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,150.68460	4,106.338	23.53	0.9405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			58.72480	51.613	23.53	0.0591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			530.63970	506.870	16.38	0.4283	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			848.02400	866.438	15.76	0.6647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			359.52400	340.738	15.76	0.3353	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,537.57560	1,503.740	19.23	0.7250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			276.07560	279.440	19.23	0.2750	628,740.45	2,250	1,125

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	14.50	Put			1,496.03680	1,462.306	19.12	0.7176	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			536.16310	545.258	17.07	0.4793	136,314.53	250	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,824.50150	2,787.416	21.54	0.8769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			113.00150	113.116	21.54	0.1231	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,030.02640	1,051.596	15.28	0.7456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			241.52640	225.896	15.28	0.2544	508,266.23	2,250	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			679.13970	692.570	16.38	0.5717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			71.12070	64.779	23.07	0.0730	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			289.76070	293.297	19.06	0.2870	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,471.26070	1,437.597	19.06	0.7130	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,397.68410	1,423.210	14.60	0.8628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			109.18410	97.510	14.60	0.1372	0.00	0	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			747.66310	719.558	17.07	0.5207	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			456.04070	434.273	16.13	0.3904	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,747.67610	4,705.297	23.53	0.9620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			36.17610	30.997	23.53	0.0380	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,253.71250	1,220.754	18.49	0.6684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			342.21250	346.454	18.49	0.3316	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,782.62070	3,739.079	23.07	0.9270	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			70.23560	63.771	23.12	0.0719	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			337.96940	342.151	18.53	0.3281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,269.46940	1,236.451	18.53	0.6719	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,654.85070	1,620.694	19.50	0.7450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			253.35070	256.394	19.50	0.2550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			744.54070	759.973	16.13	0.6096	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.53	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,204.39130	3,164.080	22.15	0.9006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			92.89130	89.780	22.15	0.0994	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			572.37910	582.526	16.87	0.5041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			683.87910	656.826	16.87	0.4959	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,811.73560	3,768.071	23.12	0.9281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			917.21340	886.756	17.57	0.5787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			875.80930	894.982	15.67	0.6784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			337.30930	319.282	15.67	0.3216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,588.96730	3,546.324	22.76	0.9192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			77.46730	72.024	22.76	0.0808	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,711.50000	986,674.300	23.53	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			751.10980	723.438	17.03	0.5141	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			559.80980	569.438	17.03	0.4859	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,896.99740	3,852.825	23.22	0.9251	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			75.69740	68.826	23.22	0.0749	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			558.57530	534.507	16.42	0.4336	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			689.57530	702.707	16.42	0.5664	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,741.79140	1,707.886	19.35	0.7290	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			298.79140	302.286	19.35	0.2710	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,165.06200	4,123.679	23.57	0.9154	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			91.06200	86.979	23.57	0.0846	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			762.26560	735.957	16.92	0.4942	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			638.26560	649.257	16.92	0.5058	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,088.52620	1,058.641	17.68	0.5813	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			522.62620	530.141	17.68	0.4187	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			771.62950	746.151	16.80	0.4758	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			719.42950	731.351	16.80	0.5242	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,396.49550	4,355.993	23.44	0.9091	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			104.29550	101.193	23.44	0.0909	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			776.76910	750.994	16.72	0.4654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			769.36910	781.094	16.72	0.5346	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			147.62150	143.385	22.77	0.1205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,955.02150	3,913.285	22.77	0.8795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			147.20700	142.940	22.78	0.1201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,964.60700	3,922.840	22.78	0.8799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,974.68060	1,940.162	19.36	0.7233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			347.28060	350.262	19.36	0.2767	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			148.03570	143.832	22.75	0.1208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,945.43570	3,903.732	22.75	0.8792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			0.00000	704.635	17.04	0.4946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			0.00000	874.535	17.04	0.5054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			993.12480	1,010.719	15.89	0.6418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			500.52480	480.619	15.89	0.3582	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,192.08650	1,213.495	15.45	0.7182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			349.48650	333.395	15.45	0.2818	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,966.38080	1,931.891	19.34	0.7221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			348.98080	351.991	19.34	0.2779	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			883.00570	897.806	16.27	0.5914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			620.40570	597.707	16.27	0.4086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,490.31060	1,516.073	15.02	0.8071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			207.71060	195.973	15.02	0.1929	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,851.08280	1,893.947	15.21	0.8760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			108.48280	113.847	15.21	0.1240	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,649.33690	1,684.131	15.10	0.8410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			156.73690	154.031	15.10	0.1590	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,288.52700	1,311.424	15.30	0.7497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			295.92700	281.324	15.30	0.2503	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			934.07760	950.203	16.09	0.6154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			561.47760	540.103	16.09	0.3846	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,792.38960	3,751.218	22.46	0.8727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			154.98960	151.319	22.46	0.1273	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,954.11690	2,917.025	20.87	0.8263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			206.71690	207.125	20.87	0.1737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,875.74980	1,841.550	19.19	0.7089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			368.34980	371.650	19.19	0.2911	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			467.27920	471.786	18.37	0.3576	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	14.50	Put			1,474.67920	1,441.685	18.37	0.6424	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			553.69580	560.319	17.78	0.4127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,211.09580	1,180.219	17.78	0.5873	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,830.59750	3,789.289	22.53	0.8744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			153.19750	149.389	22.53	0.1256	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			460.66170	465.023	18.42	0.3532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,498.06170	1,464.923	18.42	0.6468	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			545.50460	551.932	17.83	0.4076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,232.90460	1,201.832	17.83	0.5924	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,859.27660	3,817.866	22.59	0.8756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			151.87660	147.966	22.59	0.1244	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			596.79730	604.462	17.53	0.4386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,104.19730	1,074.362	17.53	0.5614	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,669.81440	4,629.575	23.30	0.9128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			102.41440	99.675	23.30	0.0872	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			570.50070	577.531	17.68	0.4229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,167.90070	1,137.431	17.68	0.5771	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,243.18750	3,204.369	21.42	0.8449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			185.78750	184.469	21.42	0.1551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,497.65390	3,457.648	21.91	0.8588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			170.25390	167.748	21.91	0.1412	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			830.49980	843.906	16.47	0.5658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			687.89980	663.806	16.47	0.4342	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			229.35070	230.731	20.55	0.1916	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,736.75070	2,700.631	20.55	0.8084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,897.54890	3,856.006	22.66	0.8772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			150.14890	146.106	22.66	0.1228	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			817.88130	830.942	16.52	0.5595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			705.28130	680.842	16.52	0.4405	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			778.11840	752.599	16.72	0.4634	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			779.71840	791.699	16.72	0.5366	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,626.93390	4,586.919	23.29	0.9087	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			108.53390	106.019	23.29	0.0913	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,243.03610	1,217.022	17.63	0.5617	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			664.13610	669.222	17.63	0.4383	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,228.78170	1,202.984	17.59	0.5575	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			674.38170	679.484	17.59	0.4425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,208.63260	2,181.853	19.27	0.7024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			446.43260	446.153	19.27	0.2976	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			233.81130	230.604	22.27	0.1600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,026.01130	3,996.304	22.27	0.8400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			680.51320	664.404	16.19	0.3911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,044.90350	4,015.152	22.30	0.8408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,078.31320	1,088.704	16.19	0.6089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,225.63490	1,238.493	15.74	0.6653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			527.83490	514.193	15.74	0.3347	0.00	0	3,867

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		233.25780	230.028	22.28	0.1596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,035.45780	4,005.728	22.28	0.8404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		232.70350	229.452	22.30	0.1592	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,826.24280	1,805.143	18.63	0.6305	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		606.34280	610.943	18.63	0.3695	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,481.27770	2,458.670	19.66	0.7135	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		451.37770	454.469	19.66	0.2865	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,378.73980	1,363.137	17.84	0.5459	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		794.23980	805.137	17.84	0.4541	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,309.09270	1,294.678	17.71	0.5301	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		833.49270	845.678	17.71	0.4699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		0.00000	1,462.795	16.18	0.6749	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		0.00000	584.895	16.18	0.3251	438,671.25	750	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		0.00000	2,914.051	20.25	0.7298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.00000	461.951	20.25	0.2702	346,463.40	750	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		329.11690	335.343	22.20	0.1972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,119.41690	4,097.443	22.20	0.8028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		0.00000	2,973.401	13.55	0.9506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		0.00000	45.501	13.55	0.0494	34,125.98	750	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,153.89090	1,176.839	16.91	0.5813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		894.19090	888.939	16.91	0.4187	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		328.45660	334.661	22.22	0.1968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,128.75660	4,106.761	22.22	0.8032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		327.80330	333.982	22.23	0.1964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,138.10330	4,116.082	22.23	0.8036	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,523.77610	1,519.063	18.16	0.5314	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		927.47610	953.563	18.16	0.4686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		925.45680	955.138	18.43	0.4540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,694.25680	1,691.538	18.43	0.5460	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		931.18470	961.004	18.40	0.4562	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,679.98470	1,677.404	18.40	0.5438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		928.31870	958.062	18.41	0.4551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,687.11870	1,684.462	18.41	0.5449	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,675.82450	1,679.946	18.40	0.5229	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,043.22450	1,082.446	18.40	0.4771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,036.35640	1,078.630	18.61	0.4643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,830.35640	1,836.030	18.61	0.5357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,042.13510	1,084.564	18.59	0.4663	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,816.13510	1,821.964	18.59	0.5337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,039.23700	1,081.592	18.60	0.4653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,823.23700	1,828.992	18.60	0.5347	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,822.14440	1,834.370	18.59	0.5158	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,153.24440	1,204.870	18.59	0.4842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,148.46240	1,202.838	18.76	0.4729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,974.36240	1,987.738	18.76	0.5271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,154.26770	1,208.814	18.74	0.4747	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	15.31	Put			1,960.16770	1,973.715	18.74	0.5253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,151.36040	1,205.822	18.75	0.4738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,967.26040	1,980.722	18.75	0.5262	0.00	0	0
Total \$ / R Option												10,452,632.57	113,163	1,227,486
Total \$ / R												3,651,296,468.47	389,794	1,953,475
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		13.12120				13.08460			0.0000	262,424.00	20	573
\$ / R MAXI On	18/09/2017	Foreign Exchange Future		13.32570				13.28850			0.0000	133,257.00	10	27
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.53010				13.49260			0.0000	243,541.80	18	15
Total \$ / R MAXI Future												639,222.80	48	615
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				1,569.44310	2,071.402	25.02	0.0351	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				331,109.44310	327,951.402	25.02	0.9649	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				1,550.25020	2,060.849	25.05	0.0349	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				332,090.25020	328,940.849	25.05	0.9651	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				1,588.82550	2,082.098	24.99	0.0353	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				330,128.82550	326,962.098	24.99	0.9647	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				18,866.48500	19,045.733	20.22	0.1970	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				205,016.48500	201,475.733	20.22	0.8030	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				18,747.95570	18,925.149	20.23	0.1959	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				205,897.95570	202,355.149	20.23	0.8041	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				18,985.85630	19,167.434	20.20	0.1981	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				204,135.85630	200,597.434	20.20	0.8019	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				67,717.01060	68,677.000	17.13	0.4849	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				93,457.01060	90,667.000	17.13	0.5151	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				67,374.00060	68,325.530	17.14	0.4830	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				94,114.00060	91,315.530	17.14	0.5170	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				68,062.37030	69,030.403	17.11	0.4868	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				92,802.37030	90,020.403	17.11	0.5132	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												639,222.80	48	615
£ / R	On	31/03/2017	Foreign Exchange Future			16.08200		16.14330			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.12190		16.18670			0.0000	0.00	0	61
£ / R	On	24/04/2017	Foreign Exchange Future			16.14700		16.14800			0.0000	161,470.00	10	10
£ / R	On	25/04/2017	Foreign Exchange Future			16.15830		16.22340			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.16960		16.23410			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.33380		16.39810			0.0000	82,273,350.60	5,037	57,741
£ / R	On	18/09/2017	Foreign Exchange Future			16.62900		16.69380			0.0000	66,516.00	4	1,790
£ / R	On	18/12/2017	Foreign Exchange Future			16.92900		16.99470			0.0000	0.00	0	818
Total £ / R Future												82,501,336.60	5,051	60,991
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,037.91740	2,098.512	58.56	0.9975	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			1.21740	0.512	58.56	0.0025	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			898.40470	950.308	22.49	0.8808	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			55.10470	42.208	22.49	0.1192	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Put			0.00000	305.659	17.99	0.4868	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Call			0.00000	312.659	17.99	0.5132	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.04920	0.059	39.44	0.0001	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,756.64920	7,821.759	39.44	0.9999	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			893.32030	932.045	20.11	0.7995	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			127.42030	101.645	20.11	0.2005	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1.07750	2.807	29.97	0.0041	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,632.97750	7,699.007	29.97	0.9959	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1.06560	2.781	29.97	0.0040	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,642.96560	7,708.981	29.97	0.9960	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1.08960	2.834	29.97	0.0041	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,622.98960	7,689.034	29.97	0.9959	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			600.39780	628.729	17.45	0.5323	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			498.49780	462.529	17.45	0.4677	0.00	0	600
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			397.83670	374.308	18.85	0.2941	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,694.03670	1,735.308	18.85	0.7059	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			395.80430	372.371	18.86	0.2928	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,702.00430	1,743.371	18.86	0.7072	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			393.78740	370.449	18.88	0.2915	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,709.98740	1,751.449	18.88	0.7085	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			33.12710	25.934	22.26	0.0230	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,178.42710	8,236.934	22.26	0.9770	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			32.95230	25.789	22.26	0.0229	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,188.25230	8,246.789	22.26	0.9771	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			32.77830	25.646	22.26	0.0228	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,198.07830	8,256.646	22.26	0.9772	0.00	0	0
Total £ / R Option												0.00	0	600
Total £ / R												82,501,336.60	5,051	61,591
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11854		0.11886			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12090		0.12121			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12333		0.12364			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.78960	2.109	19.47	0.0061	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,116.58960	3,147.610	19.47	0.9939	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.28760	0.196	19.47	0.0007	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,114.08760	4,145.696	19.47	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.02330	0.014	19.47	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,113.82330	5,145.514	19.47	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			18.12750	19.120	20.83	0.0299	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,896.72750	3,929.320	20.83	0.9701	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	0.17	Call			5.53300	5.992	20.83	0.0106	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,884.13300	4,916.192	20.83	0.9894	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			54.32130	56.021	20.83	0.0761	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,932.92130	2,966.221	20.83	0.9239	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,495.52560	1,446.659	13.56	0.8530	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			131.02560	113.559	13.56	0.1470	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			868.31520	831.694	15.80	0.6068	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			503.81520	498.594	15.80	0.3932	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			486.75450	468.896	17.61	0.3910	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,122.25450	1,135.796	17.61	0.6090	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			13.91910		14.00860			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.95770		14.05050			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.97920		14.07190			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.16230		14.25510			0.0000	86,659,113.70	6,119	110,713
€ / R	On	18/09/2017	Foreign Exchange Future			14.44930		14.54340			0.0000	14,449.30	1	7,478
€ / R	On	18/12/2017	Foreign Exchange Future			14.74220		14.83900			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			15.03240		15.14670			0.0000	0.00	0	654
Total € / R Future												86,673,563.00	6,120	120,399
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,215.01150	1,302.065	48.90	0.9929	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			3.61150	1.165	48.90	0.0071	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			800.93840	875.597	22.98	0.8915	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			51.43840	33.297	22.98	0.1085	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			162.41210	186.272	16.77	0.3850	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			434.31210	365.472	16.77	0.6150	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			6.76690	4.334	25.87	0.0078	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,941.66690	5,032.033	25.87	0.9922	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			6.68670	4.278	25.87	0.0077	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			375.13890	403.791	16.07	0.4655	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,951.58670	5,041.978	25.87	0.9923	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			6.84790	4.389	25.87	0.0079	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,931.74790	5,022.089	25.87	0.9921	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,066.90330	2,146.830	20.27	0.9177	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			62.00330	49.130	20.27	0.0823	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			520.23890	456.091	16.07	0.5345	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,946.75840	5,038.146	22.55	0.9671	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			29.90850	27.217	22.55	0.0327	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,956.50850	5,047.917	22.55	0.9673	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			29.66060	26.989	22.55	0.0324	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,966.26060	5,057.689	22.55	0.9676	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			30.15840	27.446	22.55	0.0329	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			191.07360	178.613	20.76	0.1443	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	18.06	Put			3,412.07360	3,496.413	20.76	0.8557	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			190.62190	178.210	20.79	0.1439	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,421.62190	3,506.010	20.79	0.8561	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			191.53090	179.021	20.74	0.1447	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,402.53090	3,486.821	20.74	0.8553	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			47.28130	42.158	23.46	0.0383	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,618.28130	6,709.958	23.46	0.9617	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,232.88590	1,159.613	14.97	0.6806	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			393.88590	417.413	14.97	0.3194	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,932.89860	1,998.749	18.17	0.7286	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			381.89860	350.949	18.17	0.2714	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			786.45160	832.913	15.69	0.4379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,078.65710	1,011.012	15.70	0.5604	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			791.95710	838.612	15.70	0.4396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,074.18110	1,006.728	15.71	0.5587	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			797.48110	844.328	15.71	0.4413	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,083.15160	1,015.313	15.69	0.5621	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												86,673,563.00	6,120	156,399
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.03680		9.98320			0.0000	481,766.40	48	23,826
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.17810		10.12380			0.0000	0.00	0	1,735
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.32160		10.26650			0.0000	0.00	0	53
Total AU\$ / R Future												481,766.40	48	25,614
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			7.20390	9.482	19.76	0.0273	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,094.00390	2,042.682	19.76	0.9727	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			7.28230	9.586	19.65	0.0276	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,074.08230	2,022.786	19.65	0.9724	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			7.24270	9.534	19.70	0.0274	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,084.04270	2,032.734	19.70	0.9726	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			32.43440	26.386	15.98	0.0574	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,088.63440	2,028.286	15.98	0.9426	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			32.22330	25.992	15.99	0.0567	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,098.42330	2,037.891	15.99	0.9433	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			32.64800	26.786	15.98	0.0582	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,078.84800	2,018.685	15.98	0.9418	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,714.03210	1,663.529	15.42	0.8429	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			102.36450	107.132	15.39	0.1597	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,695.86450	1,645.532	15.39	0.8403	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			101.44370	106.126	15.41	0.1584	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,704.94370	1,654.526	15.41	0.8416	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			100.53210	105.129	15.42	0.1571	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												481,766.40	48	25,614
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.81940		9.79680			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.98650		9.96310			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.15570		10.13200			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	30
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			10.21160	12.198	20.14	0.0341	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,953.41160	1,932.798	20.14	0.9659	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			10.03070	12.026	20.17	0.0337	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,963.23070	1,942.626	20.17	0.9663	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			10.39580	12.372	20.11	0.0346	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,943.59580	1,922.972	20.11	0.9654	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			94.91710	92.277	16.88	0.1593	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,421.81710	1,395.777	16.88	0.8407	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			93.88620	91.215	16.90	0.1577	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,430.78620	1,404.715	16.90	0.8423	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			95.95990	93.352	16.87	0.1609	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,412.85990	1,386.852	16.87	0.8391	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			338.55730	344.089	14.64	0.4067	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			746.55730	728.389	14.64	0.5933	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			335.64780	341.093	14.66	0.4039	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			753.64780	735.393	14.66	0.5961	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			341.49280	347.107	14.62	0.4095	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			739.49280	721.407	14.62	0.5905	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	30
CHF / R	On	19/06/2017	Foreign Exchange Future			13.22490		13.35170			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.51050		13.64070			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.80450		13.93830			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			25.21070	19.022	21.13	0.0373	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,563.51070	2,684.122	21.13	0.9627	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			25.80710	18.880	20.98	0.0372	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,544.10710	2,663.980	20.98	0.9628	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			25.50740	18.950	21.05	0.0372	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,553.80740	2,674.050	21.05	0.9628	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			189.89460	174.674	19.67	0.1857	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,939.19460	2,054.174	19.67	0.8143	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			188.57330	173.525	19.69	0.1846	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	15.40	Put			1,947.87330	2,063.025	19.69	0.8154	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			191.22550	175.831	19.66	0.1867	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,930.52550	2,045.331	19.66	0.8133	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			753.97610	689.363	16.89	0.4837	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			845.67610	914.863	16.89	0.5163	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			750.11640	685.783	16.91	0.4818	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			851.81640	921.283	16.91	0.5182	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			757.85580	692.962	16.88	0.4856	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			839.55580	908.462	16.88	0.5144	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			1.89670		1.89420			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91370		1.91140			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93030		1.92840			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			29.10780	31.308	20.86	0.0425	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,687.10780	3,664.308	20.86	0.9575	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			34.94300	36.647	20.62	0.0492	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,492.94300	3,469.647	20.62	0.9508	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			31.89350	33.864	20.74	0.0457	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,589.89350	3,566.865	20.74	0.9543	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			251.19870	243.685	18.26	0.1940	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,637.19870	2,606.685	18.26	0.8060	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			239.23430	231.538	18.36	0.1855	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,725.23430	2,694.538	18.36	0.8145	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			263.83320	256.524	18.16	0.2028	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,549.83320	2,519.524	18.16	0.7972	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,079.20570	1,063.962	15.47	0.4890	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			923.17650	926.286	15.53	0.4957	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,139.17650	1,123.286	15.53	0.5043	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			885.71750	888.251	15.62	0.4806	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,201.71750	1,185.251	15.62	0.5194	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			963.20570	966.962	15.47	0.5110	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.88810		1.88550			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			179.10520	162.914	18.37	0.2615	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			924.10520	881.914	18.37	0.7385	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			158.78780	142.625	18.52	0.2348	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,003.78780	961.625	18.52	0.7652	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			140.62600	124.647	18.67	0.2103	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,085.62600	1,043.647	18.67	0.7897	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.91120		1.92400			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			100.67600	80.983	19.49	0.1005	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,460.67600	2,568.983	19.49	0.8995	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			95.14360	77.302	19.78	0.0955	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,555.14360	2,665.302	19.78	0.9045	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			90.01840	73.897	20.08	0.0909	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,650.01840	2,761.897	20.08	0.9091	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			1.69170		1.68740			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72050		1.71590			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74850		1.74370			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			73.22480	66.686	21.91	0.0861	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,799.22480	2,749.686	21.91	0.9139	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			68.23780	61.715	22.06	0.0802	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,894.23780	2,844.715	22.06	0.9198	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			63.63230	57.144	22.22	0.0747	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,989.63230	2,940.144	22.22	0.9253	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			246.34140	246.777	19.95	0.1995	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,587.34140	2,541.777	19.95	0.8005	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			234.75990	235.100	20.08	0.1911	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,675.75990	2,630.100	20.08	0.8089	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			258.58250	259.125	19.81	0.2084	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,499.58250	2,454.125	19.81	0.7916	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			879.70340	892.240	16.70	0.4940	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,142.70340	1,107.240	16.70	0.5060	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			845.75430	857.410	16.84	0.4788	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,208.75430	1,172.410	16.84	0.5212	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			915.17810	928.634	16.56	0.5095	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,078.17810	1,043.634	16.56	0.4905	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12550		0.12530			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12520		0.12520			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12420		0.12520			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			9.19700		9.18710			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.32100		9.31100			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.44630		9.43620			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			9.00780	10.592	19.50	0.0328	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,771.90780	1,763.592	19.50	0.9672	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			8.85350	10.450	19.54	0.0324	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,781.75350	1,773.450	19.54	0.9676	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			9.16500	10.736	19.47	0.0333	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,762.06500	1,753.736	19.47	0.9667	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,336.74910	1,324.102	15.80	0.8665	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			66.84050	64.161	15.82	0.1318	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,345.84050	1,333.161	15.82	0.8682	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			68.67020	66.054	15.79	0.1352	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,327.67020	1,315.054	15.79	0.8648	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			67.74910	65.102	15.80	0.1335	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			837.80300	828.947	19.52	0.5550	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			475.82580	476.972	19.69	0.4436	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			849.62580	840.672	19.69	0.5564	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			477.66710	478.712	19.87	0.4423	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			861.46710	852.412	19.87	0.5577	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			474.00300	475.247	19.52	0.4450	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			1.26510		1.26520			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28050		1.28060			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29490		1.29480			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,148.00000	1,149.000		1.0000	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	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			1,248.00000	1,249.000		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			1,348.00000	1,349.000		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			894.00000	895.000		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			994.00000	995.000		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			794.00000	795.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			252.00000	251.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			52.00000	51.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			152.00000	151.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24480		1.25320			0.0000	62,240.00	50	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24790		1.25630			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25120		1.25960			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												62,240.00	50	4,048
Total QUANTO £ / \$												62,240.00	50	4,048
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07930		1.08950			0.0000	86,344.00	80	32,879
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08430		1.09440			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.08960		1.09980			0.0000	0.00	0	0
Total QUANTO € / \$ Future												86,344.00	80	32,879
Total QUANTO € / \$												86,344.00	80	32,879
RAIN	On	19/06/2017	Foreign Exchange Future			22,128.12000		22,178.09000			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			9.41050		9.40050			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			39.55140	37.549	17.93	0.1022	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,159.05140	1,147.049	17.93	0.8978	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			38.83370	36.955	17.97	0.1007	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
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,168.33370	1,156.455	17.97	0.8993	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			40.28160	38.154	17.90	0.1038	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,149.78160	1,137.654	17.90	0.8962	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			3.50870		3.52970			0.0000	69,472,260.00	19,800	0
Total TRY / R Future												69,472,260.00	19,800	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			4.48930	5.250	22.46	0.0366	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			744.78930	766.550	22.46	0.9634	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			4.48090	5.269	22.69	0.0364	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			754.78090	776.569	22.69	0.9636	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			4.49910	5.233	22.23	0.0368	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			734.79910	756.533	22.23	0.9632	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												69,472,260.00	19,800	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.33530		1.33480			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.31440		1.32600			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.29600		1.29570			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3,880,760,568.70	307,828	977,479
Total Options												10,452,632.57	113,163	1,264,086
Grand Total:												3,891,213,201.27	420,991	2,241,565