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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/04/2017 Foreign Exchange Future			13.28600		13.26950			0.0000	80,632,734.00	6,069	0
\$ / R On 02/05/2017 Foreign Exchange Future			13.38490		13.26230			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.38490		13.27160			0.0000	0.00	0	5,000
\$ / R On 05/05/2017 Foreign Exchange Future			13.38720		13.32790			0.0000	0.00	0	0
\$ / R On 08/05/2017 Foreign Exchange Future			13.39430		13.28210			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.40130		13.28800			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.40360		13.29000			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.41050		13.29590			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.41500		13.34660			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.41960		13.30370			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.43570		13.31740			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.44480		13.32530			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.44710		13.32720			0.0000	39,063,825.50	2,905	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.49050		13.36980			0.0000	15,183,355,392.50	1,125,485	889,262
\$ / R On 28/06/2017 Foreign Exchange Future			13.51100		13.39020			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.51550		13.39480			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.52690		13.40610			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.53810		13.41720			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.54260		13.42170			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.54720		13.42620			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.55390		13.43290			0.0000	0.00	0	280

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Future			13.56290		13.44190			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.57200		13.45080			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.57650		13.45530			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.58550		13.46420			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.61010		13.48880			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.65040		13.52880			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.69510		13.57340			0.0000	5,765,637.10	421	49,028
\$ / R	On	27/09/2017	Foreign Exchange Future			13.71530		13.59340			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.71750		13.59560			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.77340		13.65130			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.78240		13.66020			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.82000		13.69770			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.85290		13.73070			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.89680		13.77460			0.0000	13,896,800.00	1,000	88,624
\$ / R	On	22/12/2017	Foreign Exchange Future			13.90560		13.78340			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.02170		13.89960			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.02600		13.90400			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.09530		13.97370			0.0000	0.00	0	8,094
\$ / R	On	25/04/2018	Foreign Exchange Future			14.17540		14.05440			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.21080		14.08910			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.21980		14.09770			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.29660		14.17110			0.0000	285,932,000.00	20,000	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.42290		14.29210			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.50190		14.36770			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.63060		14.49080			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.70050		14.55780			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.83820		14.68950			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.91270		14.76080			0.0000	0.00	0	0
Total \$ / R Future												15,608,646,389.10	1,155,880	1,053,376
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			961.26300	944.000	12.39	1.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			0.76300	0.000	12.39	0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			15.73250	0.000	12.39	0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			285.23250	286.000	12.39	1.0000	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			335.62470	209.001	17.32	0.7605	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			37.92470	33.901	17.32	0.2395	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			670.32530	785.529	23.09	0.9940	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			8.02530	0.629	23.09	0.0060	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			12.86890	1.427	22.02	0.0131	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			555.16890	666.327	22.02	0.9869	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			109.40410	57.355	18.52	0.2858	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			171.00410	232.255	18.52	0.7142	2,322,552.00	10,000	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			413.55450	307.223	19.57	0.7790	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			35.15450	42.123	19.57	0.2210	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			164.91010	224.880	18.46	0.7039	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			113.31010	59.980	18.46	0.2961	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Put			0.00000	107.355	18.16	0.4275	0.00	0	0
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Call			0.00000	164.555	18.16	0.5725	822,775.00	5,000	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			67.24070	33.113	17.79	0.1579	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			339.34070	417.413	17.79	0.8421	0.00	0	2,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			366.52160	443.685	17.54	0.8252	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			78.52160	42.385	17.54	0.1748	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,715.85980	1,601.871	26.73	0.9864	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			3.85980	3.171	26.73	0.0136	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			335.13750	245.045	17.71	0.5976	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			103.13750	126.345	17.71	0.4024	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			398.29730	304.577	18.06	0.6531	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			88.29730	108.177	18.06	0.3469	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			977.14450	862.886	20.83	0.9306	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			17.14450	16.486	20.83	0.0694	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			738.56980	627.463	19.12	0.8736	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			28.56980	31.063	19.12	0.1264	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call			454.59610	540.143	15.99	0.8733	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put			58.69610	29.643	15.99	0.1267	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			721.98560	612.933	18.70	0.8438	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			37.88560	43.433	18.70	0.1562	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			576.99630	673.750	15.70	0.9342	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			31.09630	13.250	15.70	0.0658	0.00	0	300
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put			0.00000	66.228	16.38	0.2246	6,622.75	100	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call			0.00000	431.228	16.38	0.7754	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			502.40360	406.517	17.96	0.6828	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			96.10360	116.117	17.96	0.3172	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			2.64320	2.254	25.26	0.0075	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			367.43860	286.413	17.00	0.5310	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			184.83860	222.113	17.00	0.4690	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,655.24320	2,536.554	25.26	0.9925	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			224.19150	168.239	16.36	0.3665	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			309.49150	373.039	16.36	0.6335	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			108.49000	75.376	16.10	0.2021	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			505.69000	592.476	16.10	0.7979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			16.72520	18.109	21.08	0.0426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,166.92520	2,047.609	21.08	0.9574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			16.49790	17.842	21.10	0.0420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,176.69790	2,057.342	21.10	0.9580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			16.95540	18.379	21.06	0.0432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,157.15540	2,037.879	21.06	0.9568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			40.48800	46.581	19.85	0.1003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,560.68800	1,446.081	19.85	0.8997	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			17.18900	18.654	21.04	0.0438	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,147.38900	2,028.154	21.04	0.9562	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			11.77940	12.356	21.59	0.0299	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,421.97940	2,301.856	21.59	0.9701	0.00	0	3,155

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	19.71	Put			6,340.32960	6,219.631	29.18	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.12960	0.131	29.18	0.0004	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,366.97810	3,245.102	25.07	0.9870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			6.77810	5.601	25.07	0.0130	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,781.95200	4,661.361	29.18	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.75200	1.861	29.18	0.0042	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			541.05620	621.895	15.96	0.7405	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			171.25620	131.395	15.96	0.2595	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			2.05100	2.184	29.18	0.0048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,682.25100	4,561.684	29.18	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,280.98270	5,160.321	29.18	0.9980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.78270	0.821	29.18	0.0020	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			103.94970	121.887	18.38	0.2313	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			964.14970	861.387	18.38	0.7687	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,738.63670	2,617.298	22.22	0.9806	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			8.43670	7.798	22.22	0.0194	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			123.29580	144.384	18.08	0.2664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			863.49580	763.884	18.08	0.7336	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,898.09840	2,776.099	22.71	0.9836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			7.89840	6.599	22.71	0.0164	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,200.91480	1,091.875	18.99	0.8343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			70.71480	82.375	18.99	0.1657	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			182.03240	212.886	17.37	0.3646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			642.23240	552.386	17.37	0.6354	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			111.62080	130.894	18.26	0.2455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			921.82080	820.394	18.26	0.7545	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,490.93730	2,370.661	21.73	0.9728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			10.73730	11.161	21.73	0.0272	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			172.31740	201.509	17.47	0.3491	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			672.51740	581.009	17.47	0.6509	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,500.79650	2,380.500	21.75	0.9732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			10.59650	11.000	21.75	0.0268	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,838.28890	2,716.271	22.41	0.9830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			8.08890	6.771	22.41	0.0170	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,639.02740	2,518.492	22.02	0.9778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			8.82740	8.992	22.02	0.0222	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			90.13220	105.473	18.60	0.2048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,050.33220	944.973	18.60	0.7952	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			989.79810	886.221	18.45	0.7769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			99.59810	116.721	18.45	0.2231	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,049.92480	1,931.145	20.85	0.9498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			19.72480	21.645	20.85	0.0502	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			144.06000	168.336	17.80	0.3022	0.00	0	2,250
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			774.26000	677.836	17.80	0.6978	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			540.46740	456.984	17.02	0.5779	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			220.26740	257.484	17.02	0.4221	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			747.46530	844.823	15.73	0.8493	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			87.66530	64.323	15.73	0.1507	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			119.84410	140.398	18.13	0.2603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			880.04410	779.898	18.13	0.7397	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			348.17800	284.212	16.41	0.4397	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			327.97800	384.712	16.41	0.5603	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,808.17140	1,690.980	20.36	0.9294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			27.97140	31.480	20.36	0.0706	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			414.21070	340.727	16.54	0.4921	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			284.01070	331.227	16.54	0.5079	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			547.50600	463.539	17.04	0.5821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			217.30600	254.040	17.04	0.4179	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,664.80080	1,548.961	20.07	0.9135	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			34.60080	39.461	20.07	0.0865	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			679.37140	771.585	15.77	0.8192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			109.57140	81.085	15.77	0.1808	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			444.15240	515.648	16.15	0.6691	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			234.35240	185.148	16.15	0.3309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			607.89430	694.331	15.85	0.7817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			138.09430	103.831	15.85	0.2183	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			619.85960	531.302	17.30	0.6235	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			189.65960	221.802	17.30	0.3765	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			76.35210	54.710	15.71	0.1325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			796.15210	895.210	15.71	0.8675	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			383.51470	314.317	16.48	0.4683	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			303.31470	354.817	16.48	0.5317	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			461.36760	534.635	16.11	0.6829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			221.56760	174.135	16.11	0.3171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,011.71750	1,116.514	15.60	0.9280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			41.91750	26.014	15.60	0.0720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			331.14150	269.818	16.38	0.4254	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			340.94150	400.318	16.38	0.5746	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,148.17140	1,256.218	15.53	0.9530	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			28.37140	15.718	15.53	0.0470	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			144.34840	108.987	15.87	0.2263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			594.14840	679.487	15.87	0.7737	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			320.31970	260.466	16.35	0.4158	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			350.11970	410.966	16.35	0.5842	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,383.86000	1,499.211	16.34	0.9731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			14.06000	8.711	16.34	0.0269	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			981.22830	877.919	18.42	0.7742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			101.02830	118.419	18.42	0.2258	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,288.56020	1,400.630	15.77	0.9683	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			18.76020	10.130	15.77	0.0317	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			709.20840	803.773	15.75	0.8330	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			99.40840	73.273	15.75	0.1670	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		923.48480	1,026.012	15.64	0.9068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		53.68480	35.512	15.64	0.0932	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		209.22480	163.559	16.08	0.3035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		479.02480	554.059	16.08	0.6965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		285.01110	229.282	16.27	0.3825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		384.81110	449.782	16.27	0.6175	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		411.05060	478.985	16.22	0.6412	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		261.25060	208.485	16.22	0.3588	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,599.97370	1,716.845	17.59	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		10.17370	6.345	17.59	0.0190	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,429.70670	1,316.721	19.55	0.8796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		49.50670	57.221	19.55	0.1204	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,111.76120	1,004.781	18.76	0.8122	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		81.56120	95.281	18.76	0.1878	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		806.34920	708.715	17.91	0.7112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		136.14920	159.215	17.91	0.2888	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		369.65270	432.853	16.31	0.6033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		299.85270	242.353	16.31	0.3967	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,760.22010	1,643.441	20.26	0.9244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		30.02010	33.941	20.26	0.0756	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		395.16070	461.316	16.25	0.6270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		275.36070	220.816	16.25	0.3730	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		1,102.19690	1,209.188	15.55	0.9455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		32.39690	18.688	15.55	0.0545	0.00	0	2,000
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		429.94100	359.531	16.57	0.4817	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		320.14100	370.531	16.57	0.5183	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,860.63140	2,739.095	22.03	0.9771	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		10.83140	10.095	22.03	0.0229	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		563.66960	484.248	17.07	0.5619	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		258.46960	299.748	17.07	0.4381	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		787.24570	697.065	17.67	0.6600	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		193.34570	223.965	17.67	0.3400	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		844.67970	753.503	17.75	0.6721	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		191.87970	221.603	17.75	0.3279	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,566.00040	4,445.083	27.50	0.9865	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		7.70040	7.683	27.50	0.0135	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		227.00550	261.090	17.50	0.3692	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		755.30550	668.490	17.50	0.6308	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		271.16950	223.320	16.11	0.3266	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		557.36950	630.519	16.11	0.6734	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		596.19270	518.717	16.91	0.5455	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		309.09270	352.617	16.91	0.4545	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,253.27590	1,151.938	18.75	0.7715	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		135.17590	154.838	18.75	0.2285	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		563.50870	633.853	16.10	0.6521	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		312.70870	261.853	16.10	0.3479	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,036.18330	941.481	18.13	0.7063	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		186.98330	213.481	18.13	0.2937	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,097.15480	2,977.147	22.07	0.9592	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		22.45480	23.647	22.07	0.0408	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		470.50570	405.217	16.50	0.4562	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		425.80570	481.717	16.50	0.5438	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		611.29900	535.558	16.84	0.5289	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		355.49900	401.058	16.84	0.4711	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		641.62240	567.149	16.88	0.5270	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		380.42240	427.249	16.88	0.4730	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		532.65180	593.363	16.38	0.5652	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,345.89420	3,226.609	21.61	0.9464	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		34.69420	37.009	21.61	0.0536	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		503.85180	442.963	16.38	0.4348	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		491.45370	544.125	16.68	0.5055	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		668.05370	599.025	16.68	0.4945	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,024.82550	1,117.108	15.51	0.7838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		201.42550	172.008	15.51	0.2162	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		487.74790	540.097	16.69	0.5028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		636.96970	569.573	16.59	0.4807	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		20.92860	25.846	20.71	0.0381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,827.52860	3,710.746	20.71	0.9619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		20.68110	25.548	20.70	0.0377	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,837.28110	3,720.448	20.70	0.9623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		236.74120	263.566	18.39	0.2845	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		21.17940	26.147	20.71	0.0384	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,817.77940	3,701.047	20.71	0.9616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		537.99870	595.619	16.49	0.5389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		594.59870	530.519	16.49	0.4611	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		510.36970	564.673	16.59	0.5193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		136.51970	115.246	15.37	0.1593	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,245.04270	1,153.848	18.09	0.6838	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		268.44270	298.948	18.09	0.3162	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,072.95690	987.251	17.69	0.6383	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		316.35690	352.351	17.69	0.3617	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,383.34120	1,288.466	18.39	0.7155	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		62.17050	54.896	15.91	0.0844	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,205.21360	1,115.179	18.00	0.6739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		278.61360	310.279	18.00	0.3261	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,618.48460	1,519.598	18.89	0.7613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		191.88460	214.698	18.89	0.2387	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,209.91970	1,310.346	15.37	0.8407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		348.98840	388.522	17.47	0.3911	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		777.93530	853.436	15.84	0.6797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		344.53530	298.335	15.84	0.3203	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		989.93590	1,080.448	15.54	0.7715	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	12.80	Put			216.53590	185.348	15.54	0.2285	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,635.57050	1,749.996	15.91	0.9156	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			242.02810	269.473	18.34	0.2899	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			520.35060	461.776	16.32	0.4241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			593.75060	656.876	16.32	0.5759	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,515.43450	2,404.864	20.28	0.8773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			88.83450	99.964	20.28	0.1227	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			975.58840	893.422	17.47	0.6089	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			467.54820	412.347	16.19	0.3952	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,459.18700	3,344.670	20.78	0.9448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			32.58700	39.770	20.78	0.0552	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			284.90940	317.293	17.94	0.3322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,181.50940	1,092.193	17.94	0.6678	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,358.62810	1,264.373	18.34	0.7101	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			40.82240	49.509	20.83	0.0665	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			860.46730	940.865	15.65	0.7193	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			287.06730	245.765	15.65	0.2807	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,436.61680	4,317.350	20.62	0.9800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			10.01680	12.450	20.62	0.0200	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			640.94820	707.447	16.19	0.6048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,065.33820	979.910	17.68	0.6361	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,488.08960	3,373.367	20.78	0.9464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			31.48960	38.467	20.78	0.0536	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			343.70910	382.725	17.50	0.3864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			990.30910	907.625	17.50	0.6136	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,267.42240	3,154.409	20.83	0.9335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			674.34790	604.997	16.69	0.4972	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,426.60000	986,304.900	20.62	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	20.62	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,889.63870	2,779.262	20.83	0.9061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			63.03870	74.362	20.83	0.0939	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			318.73820	355.010	17.68	0.3639	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			527.83980	469.952	16.31	0.4196	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			621.23980	685.252	16.31	0.5804	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,569.24250	3,461.725	21.31	0.9392	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			32.64250	47.025	21.31	0.0608	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			370.57450	324.165	15.89	0.3300	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			786.17450	861.665	15.89	0.6700	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,452.55480	1,360.142	18.29	0.6930	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			293.85480	323.542	18.29	0.3070	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,848.13410	3,732.517	21.81	0.9272	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			58.33410	64.917	21.81	0.0728	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			917.70670	843.173	17.13	0.5508	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			477.90670	525.573	17.13	0.4492	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,026.56460	1,115.262	15.59	0.7396	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			286.36460	252.862	15.59	0.2604	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			548.51240	493.036	16.25	0.4060	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			708.71240	775.436	16.25	0.5940	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			842.67080	773.186	16.87	0.5120	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			560.37080	613.186	16.87	0.4880	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			566.09300	512.608	16.15	0.3934	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			796.79300	865.508	16.15	0.6066	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,087.17520	3,971.950	22.12	0.9156	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			77.87520	84.850	22.12	0.0844	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			910.06430	982.874	15.94	0.6408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			515.46430	466.074	15.94	0.3592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,935.24060	2,826.135	20.14	0.8421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			159.84060	172.935	20.14	0.1579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			213.35310	232.691	19.51	0.2050	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,438.75310	2,335.891	19.51	0.7950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			925.40160	999.084	15.90	0.6476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			500.80160	452.284	15.90	0.3524	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			641.74930	696.668	16.78	0.5048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			867.14930	799.868	16.78	0.4952	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,584.14930	3,469.003	21.14	0.8828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			118.74930	125.803	21.14	0.1172	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			476.76920	518.598	17.54	0.4024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,232.16920	1,151.798	17.54	0.5976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,187.15070	3,074.474	20.49	0.8602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			141.75070	151.274	20.49	0.1398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			484.67090	527.310	17.49	0.4078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,210.07090	1,130.510	17.49	0.5922	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,368.12080	4,253.634	22.39	0.9150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			82.72080	90.434	22.39	0.0850	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			609.98700	662.586	16.91	0.4863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			925.38700	855.786	16.91	0.5137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,479.64240	3,365.083	20.97	0.8774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			124.24240	131.883	20.97	0.1226	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			579.80590	630.156	17.04	0.4683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			985.20590	913.356	17.04	0.5317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,546.10750	3,431.169	21.08	0.8808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			120.70750	127.969	21.08	0.1192	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			589.69550	640.789	17.00	0.4742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			965.09550	893.989	17.00	0.5258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,875.32890	1,983.631	15.19	0.8975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			100.72890	86.831	15.19	0.1025	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			989.00770	1,066.210	15.74	0.6748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			444.40770	399.410	15.74	0.3252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,517.60590	3,402.828	21.03	0.8794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			122.20590	129.628	21.03	0.1206	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,652.95110	2,547.371	19.79	0.8171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			187.55110	204.171	19.79	0.1829	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,595.38390	1,505.507	18.26	0.6735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		369.98390	402.307	18.26	0.3265	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,122.50260	1,210.103	15.57	0.7249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		347.90260	313.303	15.57	0.2751	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,467.22420	1,567.566	15.23	0.8237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		192.62420	170.766	15.23	0.1763	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,050.54840	1,133.015	15.65	0.6991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		395.94840	356.215	15.65	0.3009	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,692.66850	1,600.771	18.44	0.6906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		347.26850	377.571	18.44	0.3094	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,697.60150	1,803.773	15.21	0.8694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		133.00150	116.973	15.21	0.1306	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,095.25710	2,205.987	15.17	0.9254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		70.65710	59.187	15.17	0.0746	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		576.34660	523.477	16.11	0.3862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		850.94660	920.277	16.11	0.6138	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,357.60400	1,454.367	15.33	0.7959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		233.00400	207.567	15.33	0.2041	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,684.49760	1,592.763	18.43	0.6892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		349.09760	379.563	18.43	0.3108	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		760.09200	823.750	16.37	0.5692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		685.49200	626.950	16.37	0.4308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,543.12550	1,647.302	15.22	0.8403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		168.52550	150.502	15.22	0.1597	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		899.96530	972.193	15.97	0.6363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		525.36530	475.393	15.97	0.3637	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		675.16060	732.466	16.65	0.5237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		810.56060	745.666	16.65	0.4763	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		115.89690	122.648	21.23	0.1144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,641.29690	3,525.848	21.23	0.8856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		115.43060	122.133	21.25	0.1139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,650.83060	3,535.333	21.25	0.8861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		116.36590	123.166	21.22	0.1148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,631.76590	3,516.366	21.22	0.8852	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,325.68340	4,210.616	22.34	0.9110	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		89.08340	96.216	22.34	0.0890	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		578.48190	526.232	16.11	0.3849	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		861.88190	931.832	16.11	0.6151	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,006.83920	939.663	16.88	0.5034	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		706.43920	761.363	16.88	0.4966	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		994.15690	927.552	16.85	0.4988	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		718.15690	773.552	16.85	0.5012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,934.88730	1,847.450	18.44	0.6716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		448.58730	482.750	18.44	0.3284	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,506.04970	1,426.428	17.70	0.5999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		569.74970	611.728	17.70	0.4001	0.00	0	8,395

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	13.30	Put			511.34020	470.976	15.67	0.3204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,737.60670	3,625.760	20.87	0.8421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			202.55720	212.448	20.84	0.1590	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,718.85720	3,607.148	20.84	0.8410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,185.04020	1,266.276	15.67	0.6796	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,363.45050	1,453.034	15.46	0.7349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			389.75050	357.734	15.46	0.2651	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			201.93040	211.754	20.86	0.1584	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,728.23040	3,616.454	20.86	0.8416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			201.30670	211.060	20.87	0.1579	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,567.14190	1,488.615	17.69	0.5920	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			621.54190	664.015	17.69	0.4080	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,203.54480	2,114.028	18.69	0.6891	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			447.94480	479.428	18.69	0.3109	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,149.64570	1,082.128	16.98	0.4961	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			838.74570	892.928	16.98	0.5039	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,086.09810	1,020.506	16.86	0.4786	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			883.79810	940.306	16.86	0.5214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,575.59590	1,664.265	15.62	0.7358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			454.49590	417.664	15.62	0.2642	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,658.24540	2,559.723	19.23	0.7123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			449.34540	476.323	19.23	0.2877	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			302.54190	314.573	20.75	0.1975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,830.68400	3,717.142	20.77	0.8030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			301.02530	312.910	20.78	0.1965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,839.92530	3,726.310	20.78	0.8035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,821.44190	3,707.973	20.75	0.8025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,194.47760	3,324.931	13.85	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.37760	28.331	13.85	0.0324	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,248.10870	1,320.529	16.10	0.6404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			717.00870	663.929	16.10	0.3596	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			301.78400	313.742	20.77	0.1970	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,315.86350	1,240.730	17.32	0.4882	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			987.96350	1,043.630	17.32	0.5118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			983.90490	1,037.442	17.59	0.4931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,486.20490	1,405.542	17.59	0.5069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			990.47890	1,044.347	17.57	0.4956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,472.77890	1,392.447	17.57	0.5044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			987.18250	1,040.891	17.58	0.4944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,479.48250	1,398.991	17.58	0.5056	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,484.50610	1,401.946	17.59	0.4848	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,115.30610	1,172.546	17.59	0.5152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,106.42710	1,161.782	17.80	0.4994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,638.62710	1,551.282	17.80	0.5006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,112.99090	1,168.678	17.78	0.5017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,625.19090	1,538.178	17.78	0.4983	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	14/12/2018	Foreign Exchange Option	15.08	Call			1,109.70350	1,165.224	17.79	0.5006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,631.90350	1,544.724	17.79	0.4994	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,645.08440	1,555.578	17.79	0.4817	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,234.58440	1,293.778	17.79	0.5183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,227.70260	1,285.425	17.96	0.5046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,796.90260	1,702.725	17.96	0.4954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,234.23310	1,292.270	17.94	0.5066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,783.43310	1,689.570	17.94	0.4934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,230.96290	1,288.839	17.95	0.5056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,790.16290	1,696.139	17.95	0.4944	0.00	0	0
Total \$ / R Option												3,151,949.75	15,100	1,811,236
Total \$ / R												15,611,798,338.85	1,170,980	2,864,612
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.49050		13.36980			0.0000	795,939.50	59	485
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.69510		13.57340			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.89680		13.77460			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.09530		13.97370			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.29660		14.17110			0.0000	0.00	0	47
Total \$ / R MAXI Future												795,939.50	59	600
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			302,772.76420	290,576.670	23.36	0.9847	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			758.11470	631.449	23.26	0.0154	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			300,778.11470	288,581.449	23.26	0.9846	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			755.42440	629.036	23.31	0.0153	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			301,775.42440	289,579.036	23.31	0.9847	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			752.76420	626.670	23.36	0.0153	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			17,062.18540	19,156.941	19.12	0.2166	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			174,722.18540	164,646.941	19.12	0.7834	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			16,929.35840	19,008.842	19.13	0.2152	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			175,589.35840	165,498.842	19.13	0.7848	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			17,196.09090	19,306.475	19.11	0.2180	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			173,856.09090	163,796.475	19.11	0.7820	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			73,882.17390	80,109.421	16.44	0.5582	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			71,422.17390	65,429.421	16.44	0.4418	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			73,467.74310	79,663.506	16.45	0.5561	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			72,007.74310	65,983.506	16.45	0.4439	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			74,303.24900	80,558.077	16.43	0.5604	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			70,843.24900	64,878.077	16.43	0.4396	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			97,852.20180	104,617.674	16.16	0.5999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			72,482.20180	67,087.674	16.16	0.4001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			97,405.96800	104,145.916	16.18	0.5981	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			73,035.96800	67,615.916	16.18	0.4019	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			98,300.98060	105,090.981	16.15	0.6018	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			71,930.98060	66,560.981	16.15	0.3982	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			111,249.25500	117,772.584	16.47	0.5916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			88,139.25500	82,112.584	16.47	0.4084	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			112,103.61730	118,674.107	16.45	0.5948	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			86,993.61730	81,014.107	16.45	0.4052	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			111,675.56980	118,222.165	16.46	0.5932	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			87,565.56980	81,562.165	16.46	0.4068	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												795,939.50	59	600
£ / R	On	28/04/2017	Foreign Exchange Future			17.17260		17.06050			0.0000	3,108,240.60	181	0
£ / R	On	31/05/2017	Foreign Exchange Future			17.40220		17.14890			0.0000	226,228.60	13	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.46850		17.21220			0.0000	4,571,314,296.50	261,689	57,100
£ / R	On	18/09/2017	Foreign Exchange Future			17.78120		17.52010			0.0000	444,530.00	25	1,920
£ / R	On	18/12/2017	Foreign Exchange Future			18.09520		17.83030			0.0000	0.00	0	215
Total £ / R Future												4,575,093,295.70	261,908	59,304
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			71.22310	0.000	16.53	0.0000	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			131.72310	172.600	16.53	1.0000	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			555.72510	388.114	17.40	0.5105	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			254.62510	340.314	17.40	0.4895	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1.49490	1.752	30.14	0.0030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,819.29490	6,563.252	30.14	0.9970	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1.47720	1.731	30.14	0.0030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,829.27720	6,573.231	30.14	0.9970	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1.51280	1.773	30.14	0.0030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,809.31280	6,553.273	30.14	0.9970	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			158.07090	96.236	16.09	0.1661	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			870.27090	1,064.736	16.09	0.8339	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			635.26230	473.130	17.37	0.4979	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			347.46230	441.630	17.37	0.5021	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,863.47900	1,629.194	20.39	0.8539	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			75.67900	97.694	20.39	0.1461	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			587.59610	688.003	17.75	0.4783	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,067.49610	906.803	17.75	0.5217	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			584.35270	684.282	17.77	0.4763	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,074.25270	913.082	17.77	0.5237	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			590.85270	691.748	17.74	0.4802	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,060.75270	900.548	17.74	0.5198	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			50.60370	63.667	23.40	0.0483	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,360.30370	7,108.467	23.40	0.9517	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			50.33920	63.345	23.40	0.0481	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,370.03920	7,118.145	23.40	0.9519	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			50.07600	63.025	23.40	0.0479	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,379.77600	7,127.825	23.40	0.9521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	2,400
Total £ / R												4,575,093,295.70	261,908	61,704
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12123		0.12014			0.0000	0.00	0	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12358		0.12247			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12602		0.12489			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.27610	0.428	24.22	0.0014	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,986.57610	3,877.228	24.22	0.9986	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.02010	0.034	24.22	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,986.32010	4,876.834	24.22	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.90440	4.133	24.22	0.0112	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,989.20440	2,880.933	24.22	0.9888	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			20.79580	26.757	22.63	0.0398	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,773.69580	3,668.357	22.63	0.9602	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			6.38860	8.643	22.63	0.0146	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,759.28860	4,650.243	22.63	0.9854	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			61.73850	75.772	22.63	0.0973	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,814.63850	2,717.372	22.63	0.9027	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			963.78940	1,051.038	18.08	0.6593	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			475.08940	448.838	18.08	0.3407	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			551.83920	619.161	19.65	0.4527	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,063.13920	1,016.961	19.65	0.5473	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,623.64070	1,722.070	16.39	0.8648	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			134.94070	119.870	16.39	0.1352	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,315
€ / R	On	28/04/2017	Foreign Exchange Future			14.50550		14.43630			0.0000	72,527.50	5	0
€ / R	On	31/05/2017	Foreign Exchange Future			14.66040		14.56650			0.0000	58,641.60	4	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.72260		14.58020			0.0000	4,721,964,775.40	320,729	109,115
€ / R	On	18/09/2017	Foreign Exchange Future			15.01790		14.87200			0.0000	0.00	0	6,708
€ / R	On	18/12/2017	Foreign Exchange Future			15.31850		15.16800			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.62130		15.46780			0.0000	0.00	0	1,669
Total € / R Future												4,722,095,944.50	320,738	122,074
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			4.63600	0.000	12.34	0.0000	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			640.93600	705.500	12.34	1.0000	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			0.00000	222.844	15.41	0.4319	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			0.00000	323.244	15.41	0.5681	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.50250	3.667	28.17	0.0074	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			32.03320	37.476	18.48	0.0823	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			618.07120	716.976	14.85	0.7842	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			147.87120	104.375	14.85	0.2158	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,613.30250	4,471.067	28.17	0.9926	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.45180	3.613	28.17	0.0073	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,623.25180	4,481.013	28.17	0.9927	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.55390	3.722	28.17	0.0075	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,603.35390	4,461.122	28.17	0.9925	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,711.83320	1,574.875	18.48	0.9177	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			12.56980	22.411	21.30	0.0302	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,600.56980	4,464.511	21.30	0.9698	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			12.43060	22.276	21.31	0.0301	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,610.43060	4,474.376	21.31	0.9699	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			12.29290	22.142	21.32	0.0299	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,620.29290	4,484.242	21.32	0.9701	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,040.50450	2,905.577	18.77	0.8453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			29.98030	34.963	21.99	0.0348	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,271.98030	6,126.463	21.99	0.9652	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			157.70070	173.184	18.79	0.1540	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,606.72840	1,494.306	16.88	0.6674	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			384.72840	422.807	16.88	0.3326	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			156.90160	172.297	18.80	0.1533	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,049.70070	2,914.684	18.79	0.8460	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,058.90160	2,923.797	18.80	0.8467	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			158.50450	174.077	18.77	0.1547	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,427.52900	1,543.603	14.84	0.7930	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			259.52900	225.103	14.84	0.2070	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			598.03270	538.734	15.05	0.3379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,206.44670	1,301.296	15.03	0.6656	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			588.64670	529.996	15.03	0.3344	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,201.12960	1,295.653	15.04	0.6638	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			593.32960	534.353	15.04	0.3362	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,195.83270	1,290.034	15.05	0.6621	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												4,722,095,944.50	320,738	158,074
AUS / R	On	19/06/2017	Foreign Exchange Future			10.06000		9.98090			0.0000	4,024,000.00	400	22,729
AUS / R	On	18/09/2017	Foreign Exchange Future			10.19910		10.11980			0.0000	14,278,740.00	1,400	2,805
AUS / R	On	18/12/2017	Foreign Exchange Future			10.33850		10.25900			0.0000	6,203,100.00	600	653
Total AU\$ / R Future												24,505,840.00	2,400	26,187
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,092.64680	2,012.832	20.66	0.9892	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			3.56870	2.848	20.52	0.0109	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,072.66870	1,992.848	20.52	0.9891	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			3.55770	2.840	20.59	0.0109	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,082.65770	2,002.840	20.59	0.9891	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	19/06/2017	Foreign Exchange Option	12.07	Call			3.54680	2.832	20.66	0.0108	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,077.11830	1,997.294	15.88	0.9587	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			17.02190	16.097	15.89	0.0406	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,087.22190	2,006.997	15.89	0.9594	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			16.81560	16.697	15.88	0.0420	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,067.01560	1,987.597	15.88	0.9580	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			16.91830	16.394	15.88	0.0413	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,684.06360	1,613.188	15.43	0.8530	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			82.19800	90.733	15.44	0.1456	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,693.19800	1,622.233	15.44	0.8544	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			81.34010	89.788	15.46	0.1443	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,702.34010	1,631.288	15.46	0.8557	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			83.06360	91.688	15.43	0.1470	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												24,505,840.00	2,400	26,187
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.87500		9.86830			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.03930		10.03380			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.20450		10.19930			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			4.59620	3.734	20.55	0.0142	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,876.29620	1,868.734	20.55	0.9858	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			4.55400	3.694	20.60	0.0140	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,886.25400	1,878.695	20.60	0.9860	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			4.63920	3.775	20.49	0.0144	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,866.33920	1,858.775	20.49	0.9856	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			64.81300	68.292	16.37	0.1369	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,321.01300	1,318.992	16.37	0.8631	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			63.72540	67.258	16.38	0.1351	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,329.92540	1,327.958	16.38	0.8649	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			65.91540	69.340	16.36	0.1387	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,312.11540	1,310.040	16.36	0.8613	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			329.66540	333.403	14.58	0.4134	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			670.36540	668.903	14.58	0.5866	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			326.49160	330.205	14.59	0.4104	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			677.19160	675.705	14.59	0.5896	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			332.86500	336.633	14.56	0.4165	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			663.56500	662.133	14.56	0.5835	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.59170		13.48190			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.87800		13.76720			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
CHF / R	On	18/12/2017	Foreign Exchange Future			14.17250		14.05950			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			14.29700	15.623	22.31	0.0355	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,412.39700	2,303.923	22.31	0.9645	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			14.15840	15.469	22.34	0.0351	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,422.25840	2,313.769	22.34	0.9649	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			14.43730	15.779	22.27	0.0358	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,402.53730	2,294.079	22.27	0.9642	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			153.55980	177.255	18.72	0.2049	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,776.35980	1,689.255	18.72	0.7951	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			152.26930	175.797	18.73	0.2035	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,785.06930	1,697.797	18.73	0.7965	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			154.86130	178.722	18.70	0.2063	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,767.66130	1,680.722	18.70	0.7937	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			729.06550	795.276	16.04	0.5568	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			699.56550	652.776	16.04	0.4432	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			724.70160	790.664	16.05	0.5546	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			705.20160	658.164	16.05	0.4454	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			733.45650	799.906	16.03	0.5590	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			693.95650	647.406	16.03	0.4410	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			1.94690		1.93140			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96380		1.94900			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98080		1.96650			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,104.45930	2,952.176	20.30	0.9634	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			17.26750	19.565	20.54	0.0338	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,203.26750	3,050.565	20.54	0.9662	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			16.18210	18.105	20.78	0.0313	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,302.18210	3,149.105	20.78	0.9687	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			18.45930	21.176	20.30	0.0366	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			241.69930	270.857	17.33	0.2303	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,151.69930	2,032.857	17.33	0.7697	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			227.67460	255.144	17.43	0.2189	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,237.67460	2,117.144	17.43	0.7811	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			213.98580	240.359	17.53	0.2081	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,323.98580	2,202.359	17.53	0.7919	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,037.26040	1,117.201	15.23	0.5751	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			872.26040	809.201	15.23	0.4249	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			991.44740	1,068.805	15.28	0.5586	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			926.44740	860.805	15.28	0.4414	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,084.79050	1,167.326	15.17	0.5918	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			819.79050	759.326	15.17	0.4082	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			1.94010		1.92200			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			44.46130	49.063	18.95	0.2233	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			524.46130	348.063	18.95	0.7767	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			33.35200	35.998	19.99	0.1680	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			613.35200	434.998	19.99	0.8320	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			59.21310	67.442	17.91	0.2964	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			439.21310	266.442	17.91	0.7036	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			1.98200		1.96230			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			61.32300	69.714	18.07	0.1099	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,038.32300	1,849.714	18.07	0.8901	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			57.90740	64.419	18.37	0.1016	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,134.90740	1,944.419	18.37	0.8984	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			54.80990	59.642	18.66	0.0940	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,231.80990	2,039.642	18.66	0.9060	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			1.73620		1.72050			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.76530		1.74940			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.79340		1.77710			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,526.88490	2,369.556	20.61	0.9436	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			28.97820	28.618	20.84	0.0514	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,623.97820	2,466.618	20.84	0.9486	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			35.12340	34.843	20.38	0.0620	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,430.12340	2,272.843	20.38	0.9380	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			31.88490	31.556	20.61	0.0564	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			226.42430	250.843	19.08	0.2196	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,232.42430	2,097.843	19.08	0.7804	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			213.64600	237.082	19.21	0.2090	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,319.64600	2,184.082	19.21	0.7910	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			239.14820	265.488	18.95	0.2307	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,145.14820	2,012.488	18.95	0.7693	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			993.78440	1,083.172	15.98	0.5835	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			822.78440	749.172	15.98	0.4165	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			951.38260	1,036.880	16.09	0.5661	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			880.38260	802.880	16.09	0.4339	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			910.77820	992.433	16.20	0.5488	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			939.77820	858.433	16.20	0.4512	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			0.12970		0.12830			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			0.12930		0.12730			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			9.24870		9.18990			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.36990		9.31120			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.48970		9.43220			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			3.99060	3.506	20.13	0.0145	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,764.09060	1,704.806	20.13	0.9855	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			3.95320	3.464	20.19	0.0143	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,774.05320	1,714.764	20.19	0.9857	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			4.02870	3.549	20.07	0.0147	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,754.12870	1,694.849	20.07	0.9853	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,315.33030	1,262.706	15.84	0.8800	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			45.64760	51.657	15.85	0.1182	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,324.44760	1,271.757	15.85	0.8818	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			47.42700	53.570	15.84	0.1218	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,306.22700	1,253.670	15.84	0.8782	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			46.53030	52.606	15.84	0.1200	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			453.05180	428.352	18.65	0.4413	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			830.85180	748.652	18.65	0.5587	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			454.73490	429.275	18.81	0.4396	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			842.53490	759.575	18.81	0.5604	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			451.38420	427.444	18.49	0.4430	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			819.18420	737.744	18.49	0.5570	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.29210		1.28190			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.30750		1.29690			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.32240		1.31240			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			981.00000	879.000		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			1,081.00000	979.000		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			1,181.00000	1,079.000		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			731.00000	625.000		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			831.00000	725.000		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			631.00000	525.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			24.00000	124.000		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	24.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			76.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			124.00000	224.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.29490		1.28740			0.0000	12,949.00	10	100
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29840		1.29080			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.30210		1.29440			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									12,949.00	10	100
Total QUANTO £ / \$									12,949.00	10	100
QUANTO €On 19/06/2017 Foreign Exchange Future			1.09130		1.09050			0.0000	10,913.00	10	37
QUANTO €On 18/09/2017 Foreign Exchange Future			1.09660		1.09570			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.10230		1.10120			0.0000	0.00	0	0
Total QUANTO € / \$ Future									10,913.00	10	37
Total QUANTO € / \$									10,913.00	10	37

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/06/2017	Foreign Exchange Future			22,892.90000		22,677.22000			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			9.65730		9.57190			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			18.07180	21.169	15.94	0.0820	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			966.17180	883.869	15.94	0.9180	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			17.74510	20.477	15.95	0.0797	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			975.84510	893.177	15.95	0.9203	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			18.40660	21.881	15.93	0.0843	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			956.50660	874.581	15.93	0.9157	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			3.74720		3.68560			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			2.80510	3.328	18.50	0.0332	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			587.20510	526.128	18.50	0.9668	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			2.72840	3.211	18.65	0.0319	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			597.12840	536.011	18.65	0.9681	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			2.88590	3.451	18.34	0.0345	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			577.28590	516.251	18.34	0.9655	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			1.41670		1.40010			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.39040		1.37410			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36540		1.34970			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												24,931,161,270.80	1,741,005	1,268,103
Total Options												3,151,949.75	15,100	1,849,636
Grand Total:												24,934,313,220.55	1,756,105	3,117,739