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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/05/2017 Foreign Exchange Future			13.44230		13.57730			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.44230		13.57730			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.44710		13.58440			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.45180		13.58910			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.45410		13.59150			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.45640		13.59380			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.47260		13.61020			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.48190		13.61960			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.48420		13.62190			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.50050		13.63830			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.52790		13.66620			0.0000	593,184,887.10	43,849	857,798
\$ / R On 28/06/2017 Foreign Exchange Future			13.54840		13.68710			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.55290		13.69170			0.0000	0.00	0	12
\$ / R On 05/07/2017 Foreign Exchange Future			13.56420		13.70330			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.57560		13.71490			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.58010		13.71950			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.58470		13.72410			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.59150		13.73100			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.60060		13.74020			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.60970		13.74940			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.61430		13.75400			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	31/07/2017	Foreign Exchange Future			13.62340		13.76320			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.64840		13.78840			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.68930		13.82970			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.73460		13.87550			0.0000	12,869,320.20	937	47,685
\$ / R	On	27/09/2017	Foreign Exchange Future			13.75500		13.89620			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.75730		13.89850			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.81390		13.95580			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.82300		13.96490			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.86150		14.00390			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.89490		14.03760			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.93940		14.08260			0.0000	51,352,749.60	3,684	87,302
\$ / R	On	22/12/2017	Foreign Exchange Future			13.94830		14.09160			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.06630		14.21070			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.07060		14.21520			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.14050		14.28640			0.0000	509,058.00	36	8,314
\$ / R	On	25/04/2018	Foreign Exchange Future			14.22140		14.36870			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.25630		14.40430			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.26510		14.41340			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.34190		14.49070			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.46840		14.61810			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.54750		14.69770			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.67620		14.82730			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.74620		14.89780			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.88400		15.03660			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.95850		15.11160			0.0000	0.00	0	1,500
Total \$ / R Future												657,916,014.90	48,506	1,015,901
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			46.84440	97.642	17.54	0.7335	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			104.14440	19.942	17.54	0.2665	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			578.03730	442.537	24.46	0.9956	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			0.73730	0.237	24.46	0.0044	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,422.71270	1,557.708	55.69	0.9999	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			0.01270	0.008	55.69	0.0001	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Put			73.15860	138.230	18.04	0.7227	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Call			100.45860	30.531	18.04	0.2773	0.00	0	2,500
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			674.81140	808.066	29.63	0.9960	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			2.11140	0.366	29.63	0.0040	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			430.34450	559.363	26.03	0.9821	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			7.64450	1.663	26.03	0.0179	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			94.69130	179.208	18.93	0.7954	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			71.99130	21.508	18.93	0.2046	0.00	0	20,000
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			836.13790	699.447	21.95	0.9815	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			1.73790	2.347	21.95	0.0185	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call			688.68720	552.489	20.53	0.9592	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put			4.28720	5.389	20.53	0.0408	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Put			71.71630	117.527	15.03	0.5684	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	15/05/2017	Foreign Exchange Option	13.49	Call			166.11630	74.627	15.03	0.4316	0.00	0	2,500
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			414.50550	539.917	20.34	0.9475	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			18.90550	7.017	20.34	0.0525	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call			214.15700	113.541	15.16	0.5067	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put			75.05700	111.741	15.16	0.4933	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put			14.04370	19.584	18.47	0.1154	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call			553.14370	421.384	18.47	0.8846	0.00	0	0
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put			108.56620	167.498	15.80	0.5905	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call			170.06620	91.598	15.80	0.4095	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			211.96370	304.142	16.80	0.7563	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			95.76370	50.541	16.80	0.2437	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			133.95640	186.491	15.31	0.5189	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			244.15640	159.091	15.31	0.4811	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,360.78100	2,498.079	29.02	0.9972	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.98100	0.679	29.02	0.0028	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			61.47960	88.254	14.79	0.2945	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			441.07960	330.154	14.79	0.7055	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			16.45310	23.726	14.22	0.1061	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			708.35310	577.926	14.22	0.8939	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			903.53150	1,023.654	18.07	0.9196	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			41.83150	24.154	18.07	0.0804	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			18.69550	23.032	15.35	0.0859	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			906.99550	773.531	15.35	0.9141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			12.52020	8.298	20.69	0.0243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,866.32020	2,000.398	20.69	0.9757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			12.30280	8.159	20.72	0.0240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,876.10280	2,010.259	20.72	0.9760	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			12.74190	8.440	20.67	0.0247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.00000	0.182	30.77	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			87.83250	61.776	17.87	0.1524	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,460.13650	1,589.283	19.60	0.9517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			26.33650	17.183	19.60	0.0483	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			0.00000	3,974.509	30.17	0.9943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.00000	2.409	30.17	0.0057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			0.00000	5,472.282	30.77	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			108.10560	141.609	15.17	0.3143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			532.90850	430.145	15.19	0.6692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			116.70850	152.245	15.19	0.3308	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			1,374.72830	1,239.035	16.37	0.9627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			8.52830	11.135	16.37	0.0373	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			821.63250	933.876	17.87	0.8476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			15.09420	19.532	15.82	0.0623	9,765.80	500	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			533.00800	628.988	16.89	0.7378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			159.20800	116.888	16.89	0.2622	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			498.28540	399.018	15.24	0.6413	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			132.08540	171.118	15.24	0.3587	0.00	0	1,638

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			554.30560	449.509	15.17	0.6857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			112.83640	81.252	17.51	0.1927	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,889.31280	1,751.569	18.85	0.9877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.11280	3.669	18.85	0.0123	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,132.04040	1,254.483	18.72	0.9138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			48.24040	32.383	18.72	0.0862	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,181.29420	1,047.432	15.82	0.9377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			792.43750	669.751	14.91	0.8305	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			78.15320	104.097	15.07	0.2516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			644.35320	531.997	15.07	0.7484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			122.70150	159.621	15.21	0.3419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			518.90150	417.521	15.21	0.6581	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			696.63640	803.352	17.51	0.8073	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			11.37780	14.785	16.09	0.0484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,571.93150	1,434.725	17.17	0.9767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			5.73150	6.825	17.17	0.0233	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			936.79670	807.127	15.10	0.8838	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			30.59670	39.227	15.10	0.1162	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			46.23750	61.851	14.91	0.1695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,039.00850	907.249	15.40	0.9101	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			145.34470	187.264	15.27	0.3813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			471.54470	375.164	15.27	0.6187	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,670.92110	1,533.500	17.70	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			4.72110	5.600	17.70	0.0190	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,277.57780	1,142.686	16.09	0.9516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			92.25780	121.863	15.12	0.2823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			152.29990	195.688	15.29	0.3928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			458.49990	363.588	15.29	0.6072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,423.91220	1,287.545	16.51	0.9674	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			7.71220	9.645	16.51	0.0326	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			22.80850	29.349	15.40	0.0899	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			272.81790	207.864	15.89	0.4153	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			186.32300	236.509	15.37	0.4447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			402.52300	314.409	15.37	0.5553	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			621.19350	510.638	15.09	0.7332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			84.99350	112.738	15.09	0.2668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			598.45780	489.763	15.12	0.7177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			439.34200	346.666	15.31	0.5900	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			810.15410	685.999	14.90	0.8385	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			43.95410	58.099	14.90	0.1615	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			367.42520	448.051	16.19	0.6349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			233.62520	175.951	16.19	0.3651	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			306.61790	379.964	15.89	0.5847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			277.03170	211.323	15.86	0.4205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,365.27320	1,492.626	19.34	0.9431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			31.47320	20.527	19.34	0.0569	0.00	0	763

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	12.80	Call			900.17970	771.408	14.99	0.8728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			33.97970	43.508	14.99	0.1272	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			163.14200	208.766	15.31	0.4100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			110.98850	79.792	17.54	0.1897	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,507.89300	1,637.830	19.73	0.9556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			24.09300	15.730	19.73	0.0444	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			207.18320	261.243	15.41	0.4737	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			373.38320	289.143	15.41	0.5263	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			300.83170	373.423	15.86	0.5795	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			3.91900	2.778	22.46	0.0085	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			982.99810	852.313	15.24	0.8965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			26.79810	34.413	15.24	0.1035	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			137.46580	100.057	17.16	0.2302	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			601.26580	702.157	17.16	0.7698	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			704.78850	811.892	17.54	0.8103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			7.06430	4.810	21.55	0.0144	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,749.26410	1,882.281	20.38	0.9705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			15.46410	10.181	20.38	0.0295	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			169.86880	125.217	16.78	0.2776	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			503.66880	597.317	16.78	0.7224	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,537.71900	2,674.878	22.46	0.9915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			74.04750	51.393	18.11	0.1298	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,339.27410	2,475.887	21.94	0.9885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			5.47410	3.787	21.94	0.0115	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			98.85140	70.230	17.70	0.1702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			762.65140	872.330	17.70	0.8298	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,190.86430	2,326.910	21.55	0.9856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			4.62760	3.239	22.20	0.0099	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			209.20940	156.341	16.39	0.3325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			413.00940	498.441	16.39	0.6675	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,200.74440	2,336.833	21.57	0.9858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			6.94440	4.733	21.57	0.0142	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			907.84750	1,023.493	18.11	0.8702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,385.27180	4,523.190	30.77	0.9973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			222.86810	167.287	16.28	0.3509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			386.66810	469.387	16.28	0.6491	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			126.63520	91.751	17.31	0.2139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			640.43520	743.851	17.31	0.7861	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,438.42760	2,575.339	22.20	0.9901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			2.63430	2.412	25.50	0.0067	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			142.04110	103.580	17.10	0.2370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			585.84110	685.681	17.10	0.7630	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,597.35000	2,734.669	22.65	0.9922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			3.55000	2.569	22.65	0.0078	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			1.47180	1.090	30.77	0.0027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,846.76760	1,980.684	20.64	0.9749	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,984.29250	5,122.457	30.77	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.49250	0.357	30.77	0.0010	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			116.62370	84.125	17.45	0.1985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			680.42370	786.225	17.45	0.8015	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,066.43430	3,204.512	25.50	0.9933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,261.76230	1,387.109	19.06	0.9318	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,485.03110	4,623.009	30.77	0.9977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.23110	0.909	30.77	0.0023	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			724.45450	606.574	14.98	0.7960	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			58.25450	78.674	14.98	0.2040	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			12.96760	8.584	20.64	0.0251	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,856.54190	1,990.540	20.67	0.9753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			7.96650	5.388	21.37	0.0161	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,121.76650	2,257.488	21.37	0.9839	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,043.86270	6,182.144	30.77	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.06270	0.044	30.77	0.0001	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			37.96230	25.009	19.06	0.0682	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			231.07550	284.167	15.57	0.4636	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			418.17550	332.567	15.57	0.5364	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,559.66140	2,696.367	21.81	0.9870	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			6.76140	4.767	21.81	0.0130	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			333.88160	405.261	16.07	0.5595	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			325.58160	258.161	16.07	0.4405	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			531.95250	620.241	16.78	0.6730	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			235.25250	184.441	16.78	0.3270	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			587.15340	677.879	16.89	0.6856	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			232.05340	183.479	16.89	0.3144	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,265.58820	4,403.838	27.38	0.9920	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			5.08820	3.938	27.38	0.0080	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			277.97590	222.931	16.64	0.3616	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			508.47590	592.831	16.64	0.6384	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			133.46170	167.358	15.34	0.2924	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			717.56170	612.058	15.34	0.7076	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			374.35160	445.068	16.05	0.5403	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			385.35160	316.568	16.05	0.4597	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			975.38720	1,083.827	18.08	0.7907	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			155.58720	124.427	18.08	0.2093	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			771.80360	870.897	17.44	0.7197	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			221.20360	180.597	17.44	0.2803	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			715.68930	615.500	15.40	0.6809	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			166.28930	205.800	15.40	0.3191	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,793.16240	2,930.018	21.49	0.9715	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			17.16240	14.318	21.49	0.0285	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			283.88180	339.444	15.76	0.4395	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			537.88180	453.744	15.76	0.5605	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			395.41600	466.307	16.10	0.5217	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	31/07/2017	Foreign Exchange Option	13.72	Call			438.61600	369.707	16.10	0.4783	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			427.78750	499.673	16.21	0.5198	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			466.18750	398.073	16.21	0.4802	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			327.27310	383.326	15.79	0.4194	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			656.97310	572.626	15.79	0.5806	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,045.39330	3,179.122	21.38	0.9552	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			35.09330	28.422	21.38	0.0448	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			595.90210	520.711	16.09	0.5146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			470.40210	536.111	16.09	0.4854	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,238.49540	1,121.001	15.02	0.8083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			112.99540	136.401	15.02	0.1917	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			591.16560	516.568	16.11	0.5116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,523.98760	3,660.533	21.26	0.9624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			572.52130	500.304	16.19	0.4998	2,501,519.50	5,000	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			29.18600	24.900	21.27	0.0373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,533.68600	3,670.300	21.27	0.9627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			28.88730	24.670	21.28	0.0369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,543.38730	3,680.070	21.28	0.9631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			29.48760	25.133	21.26	0.0376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			275.99290	237.913	17.89	0.2766	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			655.20670	574.952	15.94	0.5508	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			409.70670	470.352	15.94	0.4492	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			620.06180	542.773	16.03	0.5296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			444.56180	508.173	16.03	0.4704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			497.02130	565.704	16.19	0.5002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			70.76600	87.182	14.88	0.1354	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			990.13930	1,088.140	17.57	0.6898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			315.63930	272.740	17.57	0.3102	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			830.45680	921.306	17.16	0.6411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			375.95680	325.907	17.16	0.3589	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,120.49290	1,223.313	17.89	0.7234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			36.43670	41.491	15.75	0.0697	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			952.93410	1,049.368	17.48	0.6792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			328.43410	283.968	17.48	0.3208	1,419,840.50	5,000	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,346.26230	1,455.852	18.41	0.7715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			221.76230	190.452	18.41	0.2285	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,446.26600	1,321.782	14.88	0.8646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			416.83000	362.187	16.92	0.3905	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			946.87370	844.680	15.30	0.7015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			211.37370	250.080	15.30	0.2985	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,198.77020	1,082.833	15.05	0.7959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			123.27020	148.233	15.05	0.2041	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,911.93670	1,776.091	15.75	0.9303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			282.58400	243.702	17.83	0.2823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			349.13830	404.228	15.77	0.4092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			724.63830	638.828	15.77	0.5908	0.00	0	5,980

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,224.45700	2,349.334	19.91	0.8888	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		99.95700	83.934	19.91	0.1112	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		741.33000	827.586	16.92	0.6095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		306.28990	357.092	15.64	0.3783	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,167.48120	3,300.861	21.00	0.9488	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		42.98120	35.461	21.00	0.0512	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		336.36000	290.933	17.42	0.3272	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		930.86000	1,026.333	17.42	0.6728	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,097.08400	1,199.101	17.83	0.7177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		52.51540	42.718	20.85	0.0605	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,046.59550	937.388	15.16	0.7424	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		171.09550	202.788	15.16	0.2576	1,013,940.50	5,000	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,139.78330	4,279.120	21.65	0.9783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		15.28330	13.720	21.65	0.0217	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		781.78990	691.692	15.64	0.6217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		823.45700	913.964	17.14	0.6387	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,196.20060	3,329.885	21.02	0.9500	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		41.70060	34.485	21.02	0.0500	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		410.26960	356.352	16.96	0.3855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		754.76960	841.752	16.96	0.6145	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,977.01540	3,108.118	20.85	0.9395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		475.66560	541.968	16.11	0.4884	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,124.50000	986,265.400	21.65	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.65	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,597.48610	2,726.438	20.49	0.9168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		72.98610	61.038	20.49	0.0832	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		378.95700	328.564	17.14	0.3613	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		358.65700	413.230	15.78	0.4050	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		754.85700	668.230	15.78	0.5950	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,278.33870	3,408.547	20.54	0.9517	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		44.53870	33.547	20.54	0.0483	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		234.43740	275.448	15.38	0.3098	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		952.93740	852.748	15.38	0.6902	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,195.73270	1,295.730	17.82	0.6982	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		341.53270	299.630	17.82	0.3018	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,549.46340	3,681.450	21.51	0.9350	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		64.36340	54.450	21.51	0.0650	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		703.05320	780.198	16.64	0.5470	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		567.95320	503.198	16.64	0.4530	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		1,228.24120	1,115.895	15.14	0.7598	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		183.34120	212.895	15.14	0.2402	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		385.52530	438.684	15.77	0.3922	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		850.42530	761.684	15.77	0.6078	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		640.77010	711.979	16.39	0.5056	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		664.67010	593.479	16.39	0.4944	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		407.40590	460.670	15.72	0.3802	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		945.00590	855.570	15.72	0.6198	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,786.65540	3,918.261	21.79	0.9231	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		84.25540	73.161	21.79	0.0769	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,893.02830	3,018.005	20.21	0.8671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		155.62830	137.405	20.21	0.1329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		692.20810	624.618	16.60	0.4796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		759.60810	835.218	16.60	0.5204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,090.37640	994.431	15.52	0.6619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		357.77640	405.031	15.52	0.3381	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		754.63730	681.772	16.38	0.5119	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		672.03730	742.372	16.38	0.4881	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,181.72480	3,309.579	20.70	0.8842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		134.32480	118.979	20.70	0.1158	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		244.56420	216.363	19.22	0.1991	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,161.96420	2,276.963	19.22	0.8009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,071.79970	977.633	15.56	0.6548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		369.19970	418.233	15.56	0.3452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		566.45890	509.167	17.12	0.4096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		983.85890	1,069.767	17.12	0.5904	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,647.51310	2,769.203	19.87	0.8486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		180.11310	158.603	19.87	0.1514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,285.34320	3,413.830	20.87	0.8896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		127.94320	113.230	20.87	0.1104	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		124.09410	109.767	20.98	0.1072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,351.49410	3,480.367	20.98	0.8928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		125.17690	110.741	20.95	0.1081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,332.57690	3,461.342	20.95	0.8919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,793.34620	1,666.464	14.97	0.8557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		110.74620	127.064	14.97	0.1443	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,059.54110	966.566	15.58	0.6501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		376.94110	427.166	15.58	0.3499	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		124.63390	110.253	20.96	0.1076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,342.03390	3,470.853	20.96	0.8924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,586.06190	1,465.957	14.99	0.8130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		153.46190	176.557	14.99	0.1870	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,429.31710	1,531.000	18.07	0.6921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		401.91710	360.400	18.07	0.3079	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,199.80810	1,095.874	15.34	0.7013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		297.20810	336.474	15.34	0.2987	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,957.52930	1,828.010	15.02	0.8828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		84.92930	98.610	15.02	0.1172	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,374.33690	2,239.617	15.17	0.9337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		41.73690	50.217	15.17	0.0663	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		794.72450	718.703	16.26	0.5319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		622.12450	689.303	16.26	0.4681	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,709.16790	1,583.796	14.93	0.8399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			126.56790	144.396	14.93	0.1601	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,240.11570	1,134.339	15.30	0.7148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			277.51570	314.940	15.30	0.2852	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			895.83610	812.953	15.98	0.5798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			513.23610	573.553	15.98	0.4202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,371.13930	2,489.289	19.50	0.8234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			213.73930	188.689	19.50	0.1766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,344.42770	1,443.694	17.90	0.6757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			427.02770	383.094	17.90	0.3243	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			419.78040	473.402	15.71	0.3735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			1,002.38040	912.802	15.71	0.6265	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,144.76830	2,012.670	15.09	0.9086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			62.16830	73.270	15.09	0.0914	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,166.88800	1,064.507	15.37	0.6899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			314.28800	355.107	15.37	0.3101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,437.11770	1,539.016	18.09	0.6935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			399.71770	358.416	18.09	0.3065	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			680.42810	613.763	16.65	0.4733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			777.82810	854.363	16.65	0.5267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,247.61450	3,375.876	20.81	0.8877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			130.21450	115.276	20.81	0.1123	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,323.31440	1,213.951	15.22	0.7413	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			240.71440	274.551	15.22	0.2587	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,068.77570	4,200.964	22.16	0.9211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			91.37570	80.364	22.16	0.0789	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			716.41510	646.892	16.52	0.4924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			723.81510	797.492	16.52	0.5076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,219.35400	3,347.443	20.76	0.8862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			131.95400	116.843	20.76	0.1138	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			556.81150	500.347	17.16	0.4040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,004.21150	1,090.947	17.16	0.5960	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,025.56460	4,157.541	22.11	0.9170	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			97.16460	85.841	22.11	0.0830	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			423.05280	476.698	15.73	0.3723	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,014.65280	924.999	15.73	0.6277	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			809.89620	884.028	16.56	0.4972	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			820.59620	750.328	16.56	0.5028	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			798.88450	872.212	16.53	0.4924	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			834.08450	762.812	16.53	0.5076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,573.18760	1,463.520	15.21	0.7478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			286.78760	323.020	15.21	0.2522	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,685.66690	1,788.673	18.19	0.6720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			512.06690	469.173	18.19	0.3280	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			219.58030	200.336	20.63	0.1545	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,432.45160	3,559.164	20.64	0.8460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			218.12310	198.995	20.66	0.1535	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,441.72310	3,568.495	20.66	0.8465	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,423.18030	3,549.836	20.63	0.8455	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,277.08670	1,368.654	17.43	0.5978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			653.48670	599.154	17.43	0.4022	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			386.93320	431.140	15.42	0.3083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,373.33320	1,271.640	15.42	0.6917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			218.85160	199.664	20.64	0.1540	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,951.45790	2,056.577	18.48	0.6895	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			510.15790	467.977	18.48	0.3105	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,340.34880	1,432.803	17.47	0.5895	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			709.04880	654.203	17.47	0.4105	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			951.61250	1,029.093	16.71	0.4905	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			955.91250	885.393	16.71	0.5095	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			892.98280	968.596	16.60	0.4725	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,006.38280	933.696	16.60	0.5275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,786.36480	1,676.950	15.42	0.7463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			345.66480	385.050	15.42	0.2537	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,393.10410	2,504.312	19.06	0.7131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			503.80410	466.212	19.06	0.2869	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			324.47450	302.773	20.63	0.1939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,543.77450	3,670.873	20.63	0.8061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			326.23780	304.419	20.60	0.1950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,525.53780	3,652.519	20.60	0.8050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,512.80410	3,365.621	13.75	0.9717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.10410	23.721	13.75	0.0283	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			325.35210	303.595	20.61	0.1945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,534.65210	3,661.695	20.61	0.8055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,417.66850	1,322.913	15.86	0.6496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			566.96850	621.013	15.86	0.3504	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,114.88520	1,193.706	17.16	0.4832	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,112.98520	1,042.106	17.16	0.5168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,107.82340	1,040.165	17.45	0.4988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,270.12340	1,352.665	17.45	0.5012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,104.11620	1,036.657	17.46	0.4975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,276.41620	1,359.157	17.46	0.5025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,111.53710	1,043.679	17.44	0.5001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,263.83710	1,346.179	17.44	0.4999	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,278.34630	1,358.958	17.49	0.4802	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,245.64630	1,175.158	17.49	0.5198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,236.31710	1,168.376	17.71	0.5047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,418.51710	1,502.176	17.71	0.4953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,232.64190	1,164.883	17.72	0.5036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,424.84190	1,508.683	17.72	0.4964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,240.00430	1,171.882	17.70	0.5059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,412.20430	1,495.682	17.70	0.4941	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,433.98110	1,516.101	17.73	0.4774	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,370.58110	1,300.101	17.73	0.5226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,363.74460	1,295.316	17.90	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,572.14460	1,656.815	17.90	0.4904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,360.11080	1,291.841	17.91	0.5085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,578.51080	1,663.341	17.91	0.4915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,367.38110	1,298.793	17.90	0.5106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,565.78110	1,650.293	17.90	0.4894	0.00	0	0
Total \$ / R Option												4,945,066.30	15,500	1,822,847
Total \$ / R												662,861,081.20	64,006	2,838,748
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.52790		13.66620			0.0000	189,390.60	14	582
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.73460		13.87550			0.0000	68,673.00	5	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.93940		14.08260			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.14050		14.28640			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.34190		14.49070			0.0000	0.00	0	147
Total \$ / R MAXI Future												258,063.60	19	797
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			291.91930	251.301	23.38	0.0075	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			271,671.91930	285,461.301	23.38	0.9925	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			287.23230	250.898	23.44	0.0074	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			272,667.23230	286,460.898	23.44	0.9926	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			296.68870	251.722	23.31	0.0075	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			270,676.68870	284,461.721	23.31	0.9925	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			19,751.35040	16,933.512	18.69	0.2061	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			147,201.35040	158,473.512	18.69	0.7939	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			19,600.23870	16,791.971	18.71	0.2046	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			148,050.23870	159,331.971	18.71	0.7954	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			19,903.73520	17,066.145	18.67	0.2075	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			146,353.73520	157,606.145	18.67	0.7925	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			87,078.00260	78,955.375	16.05	0.5682	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			53,818.00260	60,015.375	16.05	0.4318	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			86,584.33510	78,494.365	16.06	0.5659	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			54,324.33510	60,554.365	16.06	0.4341	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			87,574.14730	79,418.389	16.03	0.5705	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			53,314.14730	59,478.389	16.03	0.4295	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			112,908.32210	104,371.613	15.88	0.6098	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			56,268.32210	62,321.613	15.88	0.3902	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			112,394.17740	103,886.575	15.89	0.6079	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			56,754.17740	62,836.575	15.89	0.3921	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			113,424.65080	104,858.797	15.86	0.6118	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			55,784.65080	61,808.797	15.86	0.3882	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			126,413.51180	118,122.827	16.22	0.6011	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			70,343.51180	76,932.827	16.22	0.3989	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			125,928.87210	117,663.113	16.24	0.5994	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			70,858.87210	77,473.113	16.24	0.4006	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		13.92	Call			126,900.02710	118,583.791	16.21	0.6027	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			69,830.02710	76,393.791	16.21	0.3973	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												258,063.60	19	797
£ / R	On	31/05/2017	Foreign Exchange Future			17.46670		17.64760			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.53350		17.71480			0.0000	32,524,642.50	1,855	53,433
£ / R	On	18/09/2017	Foreign Exchange Future			17.85030		18.03570			0.0000	0.00	0	2,097
£ / R	On	18/12/2017	Foreign Exchange Future			18.16890		18.35810			0.0000	0.00	0	2,215
Total £ / R Future												32,524,642.50	1,855	57,814
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			182.78360	251.277	15.54	0.4823	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			380.38360	267.977	15.54	0.5177	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1.02350	0.803	31.67	0.0016	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,316.22350	6,497.303	31.67	0.9984	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1.00950	0.792	31.67	0.0015	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,326.20950	6,507.292	31.67	0.9985	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1.03760	0.814	31.67	0.0016	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,306.23760	6,487.314	31.67	0.9984	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			35.57110	44.606	14.95	0.1052	22,303.25	500	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			1,250.37110	1,078.106	14.95	0.8948	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			272.02200	348.064	15.76	0.4750	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			486.82200	381.564	15.76	0.5250	114,469.20	300	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,366.02510	1,523.175	19.17	0.8914	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			80.82510	56.675	19.17	0.1086	68,010.24	1,200	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			733.92740	644.020	16.73	0.4867	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			698.22740	793.720	16.73	0.5133	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			729.57190	640.206	16.74	0.4846	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			703.87190	799.906	16.74	0.5154	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			738.30990	647.861	16.71	0.4889	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			692.60990	787.561	16.71	0.5111	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			65.02380	54.149	23.08	0.0432	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,846.92380	7,025.249	23.08	0.9568	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			64.68550	53.859	23.08	0.0430	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,856.58550	7,034.959	23.08	0.9570	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			64.34880	53.570	23.08	0.0428	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,866.24880	7,044.670	23.08	0.9572	0.00	0	0
Total £ / R Option												204,782.69	2,000	1,400
Total £ / R												32,729,425.19	3,855	59,214
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11882		0.11995			0.0000	0.00	0	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12112		0.12228			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12350		0.12469			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call		0.76010	0.634	24.47	0.0023		0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put		3,005.96010	3,118.834	24.47	0.9977		0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call		0.03760	0.032	24.47	0.0001		0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put		4,005.23760	4,118.232	24.47	0.9999		0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call		0.00130	0.001	24.47	0.0000		0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put		5,005.20130	5,118.201	24.47	1.0000		0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call		16.10520	14.216	22.72	0.0240		0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put		3,788.10520	3,902.016	22.72	0.9760		0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call		4.57170	4.022	22.72	0.0077		0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put		4,776.57170	4,891.822	22.72	0.9923		0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call		51.27620	45.563	22.72	0.0664		0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put		2,823.27620	2,933.363	22.72	0.9336		0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call		944.92160	883.516	18.35	0.6074		0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put		476.22160	533.216	18.35	0.3926		0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call		536.72050	498.088	19.81	0.3995		0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put		1,068.02050	1,147.789	19.81	0.6005		0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call		1,600.49070	1,507.116	16.76	0.8292		0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put		131.79070	156.816	16.76	0.1708		0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.67160		14.85190		0.0000		0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.73380		14.91460		0.0000		28,215,227.00	1,915	75,434
€ / R	On	18/09/2017	Foreign Exchange Future			15.03040		15.21560		0.0000		5,982,099.20	398	6,722
€ / R	On	18/12/2017	Foreign Exchange Future			15.33260		15.52190		0.0000		0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.63710		15.83130		0.0000		0.00	0	3,169
Total € / R Future												34,197,326.20	2,313	89,907
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call		381.79390	259.513	14.21	0.5952		0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put		89.89390	147.913	14.21	0.4048		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		2.29100	2.255	30.37	0.0050		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,277.69100	4,458.455	30.37	0.9950		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		2.29310	2.258	30.42	0.0050		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		42.86400	68.581	14.44	0.1765		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,287.69310	4,468.458	30.42	0.9950		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		2.28890	2.252	30.31	0.0050		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,267.68890	4,448.452	30.31	0.9950		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,375.02490	1,544.818	17.96	0.9483		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		29.62490	18.618	17.96	0.0517		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		847.46400	692.381	14.44	0.8235		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		21.40770	19.389	21.71	0.0271		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,275.80770	4,458.989	21.71	0.9729		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			21.27910	19.290	21.73	0.0270	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,285.67910	4,468.890	21.73	0.9730	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			21.53800	19.489	21.69	0.0273	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,265.93800	4,449.089	21.69	0.9727	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,923.54240	6,106.093	21.80	0.9699	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			180.79520	158.021	18.67	0.1464	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,718.89520	2,885.421	18.67	0.8536	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			454.55940	401.467	16.73	0.3278	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			179.82730	157.172	18.68	0.1457	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,727.92730	2,894.572	18.68	0.8543	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			181.76900	158.877	18.66	0.1472	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,709.86900	2,876.277	18.66	0.8528	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			35.44240	28.693	21.80	0.0301	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,688.90580	1,536.920	14.70	0.8024	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			167.00580	204.320	14.70	0.1976	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,322.65940	1,458.867	16.73	0.6722	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,417.56790	1,289.171	14.89	0.6713	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			436.26790	502.071	14.89	0.3287	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,411.16930	1,283.451	14.89	0.6695	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			439.86930	506.351	14.89	0.3305	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,404.78950	1,277.768	14.90	0.6677	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			443.48950	510.668	14.90	0.3323	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												34,197,326.20	2,313	125,907
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.99090		10.05310			0.0000	0.00	0	22,744
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.13090		10.19450			0.0000	0.00	0	1,815
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.27110		10.33600			0.0000	0.00	0	653
Total AU\$ / R Future												0.00	0	25,212
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			1.07120	1.063	21.58	0.0048	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,997.97120	2,060.163	21.58	0.9952	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			1.07330	1.066	21.67	0.0048	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,007.97330	2,070.166	21.67	0.9952	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			1.07550	1.070	21.76	0.0048	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,017.97550	2,080.170	21.76	0.9952	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			14.07250	12.825	16.39	0.0339	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,999.57250	2,061.925	16.39	0.9661	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			13.82800	12.613	16.40	0.0334	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,009.32800	2,071.713	16.40	0.9666	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			14.32190	13.040	16.38	0.0344	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,989.82190	2,052.140	16.38	0.9656	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,625.68330	1,681.500	15.40	0.8752	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			83.45290	74.207	15.37	0.1272	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,607.45290	1,663.107	15.37	0.8728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			82.56310	73.398	15.39	0.1260	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,616.56310	1,672.298	15.39	0.8740	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			81.68330	72.600	15.40	0.1248	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	25,212
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.91120		9.97890			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.07860		10.14810			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.24840		10.31920			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			1.75190	1.616	20.70	0.0074	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,762.85190	1,830.416	20.70	0.9926	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			1.72280	1.590	20.75	0.0073	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,772.82280	1,840.390	20.75	0.9927	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			1.78170	1.642	20.64	0.0075	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,752.88170	1,820.442	20.64	0.9925	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			67.53950	57.946	15.90	0.1263	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,209.43950	1,269.346	15.90	0.8737	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			66.42680	56.988	15.91	0.1245	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,218.32680	1,278.388	15.91	0.8755	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			68.66910	58.918	15.89	0.1281	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,200.56910	1,260.318	15.89	0.8719	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			357.69490	328.078	14.21	0.4216	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			578.49490	619.678	14.21	0.5784	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			354.17980	324.806	14.22	0.4184	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			584.97980	626.406	14.22	0.5816	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			361.24220	331.384	14.19	0.4248	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			572.04220	612.984	14.19	0.5752	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			13.44370		13.62370			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.72840		13.91330			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.02080		14.20930			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			7.56170	5.252	22.78	0.0150	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,263.86170	2,441.552	22.78	0.9850	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			7.48790	5.211	22.83	0.0148	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,273.78790	2,451.511	22.83	0.9852	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			7.63670	5.294	22.73	0.0151	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,253.93670	2,431.594	22.73	0.9849	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			159.00880	127.211	18.54	0.1653	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,635.70880	1,788.811	18.54	0.8347	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			157.56020	126.021	18.55	0.1639	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,644.26020	1,797.621	18.55	0.8361	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			160.47010	128.412	18.53	0.1666	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,627.17010	1,780.012	18.53	0.8334	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			791.20570	691.536	15.96	0.5227	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			611.90570	700.736	15.96	0.4773	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			786.51540	687.426	15.98	0.5205	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			617.21540	706.626	15.98	0.4795	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			795.92410	695.669	15.95	0.5250	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			606.62410	694.869	15.95	0.4750	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			1.95110		1.96980			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96710		1.98540			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.98330		2.00160			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,913.25070	3,096.045	20.26	0.9845	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			13.74300	8.216	19.64	0.0182	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,715.74300	2,897.216	19.64	0.9818	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			12.42310	7.598	19.95	0.0168	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,814.42310	2,996.598	19.95	0.9832	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			11.25070	7.045	20.26	0.0155	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			257.25510	217.426	16.90	0.2040	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,903.25510	2,046.426	16.90	0.7960	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			241.32670	203.278	16.99	0.1926	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,987.32670	2,132.278	16.99	0.8074	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			274.23950	232.079	16.80	0.2156	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,820.23950	1,961.079	16.80	0.7844	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,155.39880	1,044.901	15.07	0.5633	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			739.39880	811.901	15.07	0.4367	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,264.19570	1,146.903	14.99	0.5977	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			648.19570	713.903	14.99	0.4023	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,208.91820	1,095.011	15.03	0.5805	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			692.91820	762.011	15.03	0.4195	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98430		2.00880			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			63.48820	45.388	18.25	0.0847	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,575.48820	1,802.388	18.25	0.9153	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			57.61340	43.580	18.80	0.0798	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,669.61340	1,900.580	18.80	0.9202	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			52.39800	41.982	19.36	0.0755	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,764.39800	1,998.982	19.36	0.9245	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			1.73900		1.75720			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.76880		1.78720			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.79770		1.81600			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			21.12820	13.439	19.83	0.0310	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,149.12820	2,323.439	19.83	0.9690	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			18.69680	12.131	20.15	0.0279	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,246.69680	2,422.131	20.15	0.9721	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			23.91390	14.930	19.52	0.0344	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,051.91390	2,224.930	19.52	0.9656	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			271.46470	233.986	18.55	0.2190	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,799.46470	1,945.986	18.55	0.7810	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			255.85630	220.250	18.70	0.2077	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,883.85630	2,032.250	18.70	0.7923	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			241.23760	207.397	18.85	0.1969	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,969.23760	2,119.397	18.85	0.8031	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,126.34330	1,020.554	15.78	0.5745	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			666.34330	743.554	15.78	0.4255	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,076.32810	974.648	15.88	0.5564	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			716.32810	797.648	15.88	0.4436	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,178.30340	1,068.387	15.67	0.5927	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			618.30340	691.387	15.67	0.4073	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			0.13010		0.13120			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12980		0.13090			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12960		0.13070			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.38370		9.44040			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.50800		9.56570			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.63120		9.69050			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			2.14770	1.856	19.54	0.0093	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,511.74770	1,568.156	19.54	0.9907	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.10520	1.819	19.59	0.0091	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,521.70520	1,578.119	19.59	0.9909	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.19120	1.894	19.49	0.0095	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,501.79120	1,558.195	19.49	0.9905	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,078.75430	1,127.396	15.31	0.8684	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			63.30890	54.387	15.32	0.1295	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,087.60890	1,136.387	15.32	0.8705	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			65.61730	56.421	15.30	0.1336	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,069.91730	1,118.421	15.30	0.8664	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			64.45430	55.396	15.31	0.1316	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			405.44660	397.484	15.80	0.4683	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			514.94660	566.284	15.80	0.5317	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			406.00320	398.146	15.96	0.4659	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			525.50320	576.946	15.96	0.5341	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			406.59020	398.833	16.12	0.4635	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			536.09020	587.633	16.12	0.5365	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			1.28690		1.29240			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30150		1.30750			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31510		1.32260			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			876.00000	931.000		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			976.00000	1,031.000		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			1,076.00000	1,131.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			625.00000	685.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			725.00000	785.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			525.00000	585.000		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	18/12/2017	Foreign Exchange Option	1.30	Call			226.00000	151.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			126.00000	51.000		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			26.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	49.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.29610		1.29620			0.0000	5,273,830.90	4,069	5,428
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29970		1.29980			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30340		1.30360			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												5,273,830.90	4,069	5,428
Total QUANTO £ / \$												5,273,830.90	4,069	5,428
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08910		1.09130			0.0000	0.00	0	57
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09430		1.09660			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.09990		1.10220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	57
Total QUANTO € / \$												0.00	0	57
RAIN	On	19/06/2017	Foreign Exchange Future			22,881.66000		23,128.46000			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			9.59840		9.69420			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			14.28580	9.989	16.32	0.0474	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			840.08580	931.589	16.32	0.9526	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			13.80590	9.675	16.35	0.0461	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			849.60590	941.276	16.35	0.9539	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			14.78200	10.312	16.28	0.0488	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			830.58200	921.912	16.28	0.9512	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			3.73200		3.77370			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			1.88380	1.673	19.40	0.0195	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			498.18380	539.673	19.40	0.9805	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			1.79510	1.586	19.53	0.0185	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			508.09510	549.586	19.53	0.9815	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			1.97830	1.766	19.27	0.0206	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			488.27830	529.766	19.27	0.9794	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			1.46130		1.46580			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.43340		1.43840			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.40790		1.41310			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												730,169,878.10	56,762	1,201,179
Total Options												5,149,848.99	17,500	1,860,247
Grand Total:												735,319,727.09	74,262	3,061,426