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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/05/2017 Foreign Exchange Future			13.35030		13.40710			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.37240		13.40720			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.37240		13.40470			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.37470		13.40710			0.0000	0.00	0	20,000
\$ / R On 19/05/2017 Foreign Exchange Future			13.37700		13.40940			0.0000	0.00	0	1,159
\$ / R On 26/05/2017 Foreign Exchange Future			13.39320		13.42560			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.40230		13.43480			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.40460		13.43710			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.42070		13.45310			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.42520		13.39340			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.43210		13.49270			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.44810		13.48040			0.0000	273,722,627.40	20,354	854,132
\$ / R On 28/06/2017 Foreign Exchange Future			13.46850		13.50080			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.47300		13.50530			0.0000	0.00	0	12
\$ / R On 05/07/2017 Foreign Exchange Future			13.48430		13.51660			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.48880		13.55860			0.0000	24,279,840.00	1,800	1,800
\$ / R On 10/07/2017 Foreign Exchange Future			13.49560		13.52790			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.50010		13.53240			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.50460		13.53700			0.0000	297,101.20	22	26
\$ / R On 17/07/2017 Foreign Exchange Future			13.51140		13.54380			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.52040		13.55280			0.0000	0.00	0	70

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 Future			13.52930		13.56180			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.53380		13.56630			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.54280		13.57540			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.56740		13.60020			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.60780		13.64080			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.65260		13.68580			0.0000	3,249,318.80	238	50,528
\$ / R	On	27/09/2017	Foreign Exchange Future			13.67280		13.70600			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.67500		13.70830			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.73110		13.76460			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.74000		13.77360			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.77810		13.81180			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.81140		13.84520			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.85570		13.88970			0.0000	7,343,521.00	530	85,807
\$ / R	On	22/12/2017	Foreign Exchange Future			13.86460		13.89860			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.98200		14.01640			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.98640		14.02080			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.05550		14.08930			0.0000	0.00	0	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			14.13520		14.16850			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.16970		14.20280			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.17840		14.21140			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.25560		14.28810			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.38300		14.41450			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.46270		14.49340			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.59230		14.62210			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.66290		14.69200			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.80170		14.82970			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.87680		14.90410			0.0000	0.00	0	1,500
Total \$ / R Future												308,892,408.40	22,944	1,035,807
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Put			159.26520	199.700	11.53	1.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Call			16.36520	0.000	11.53	0.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			843.25170	899.700	11.53	1.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			0.35170	0.000	11.53	0.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			593.83250	649.700	11.53	1.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			0.93250	0.000	11.53	0.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			203.99250	249.700	11.53	1.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			11.09250	0.000	11.53	0.0000	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			661.99280	622.578	18.87	0.9974	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			4.79280	0.178	18.87	0.0026	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call			515.42830	473.127	17.17	0.9898	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put			8.22830	0.727	17.17	0.0102	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Put			138.90790	143.504	14.29	0.7483	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Call			56.10790	25.904	14.29	0.2517	0.00	0	2,500
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			582.62970	608.848	22.04	0.9866	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			9.82970	1.248	22.04	0.0134	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call			86.16960	58.125	14.65	0.3711	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	17/05/2017	Foreign Exchange Option	13.45	Put			131.46960	135.725	14.65	0.6289	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put			21.36040	14.674	17.24	0.1114	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call			376.06040	337.074	17.24	0.8886	0.00	0	0
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put			192.09430	202.261	15.58	0.7150	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call			69.19430	46.961	15.58	0.2850	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			339.54750	357.789	17.09	0.8478	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			38.94750	24.789	17.09	0.1522	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			206.05280	218.552	15.18	0.5996	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			131.65280	111.751	15.18	0.4004	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,544.83850	2,577.060	29.36	0.9988	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.43850	0.260	29.36	0.0012	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			97.56040	105.052	14.77	0.3491	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			292.36040	267.352	14.77	0.6509	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			26.35210	32.446	14.79	0.1389	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			533.45210	507.046	14.79	0.8611	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,068.10130	1,096.256	18.42	0.9393	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			21.20130	16.956	18.42	0.0607	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			22.31430	19.313	14.05	0.0829	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			725.41430	690.013	14.05	0.9171	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			0.00000	64.716	14.60	0.2073	1,294,320.00	20,000	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			0.00000	489.916	14.60	0.7927	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			0.00000	130.476	14.73	0.3345	19,571.45	150	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			0.00000	362.576	14.73	0.6655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			82.87800	87.085	14.68	0.2298	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			6.94480	5.738	20.67	0.0180	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,036.43160	2,067.542	20.70	0.9823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			4.43490	3.637	21.49	0.0116	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,304.03490	2,335.537	21.49	0.9884	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,229.63810	6,261.928	31.20	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.03810	0.028	31.20	0.0001	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			19.89760	16.809	18.87	0.0502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			6.72060	5.549	20.73	0.0175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,046.32060	2,077.449	20.73	0.9825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			6.61150	5.458	20.76	0.0172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,056.21150	2,087.358	20.76	0.9828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			6.83160	5.642	20.70	0.0177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.15920	0.123	31.20	0.0004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			51.68530	44.350	17.65	0.1205	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,633.30380	1,663.376	19.49	0.9649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			13.70380	11.477	19.49	0.0351	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,021.95700	4,054.047	31.20	0.9948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			2.35700	2.147	31.20	0.0052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,519.75920	5,552.023	31.20	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			150.27400	156.613	14.83	0.3515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			392.04080	366.417	14.86	0.6307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			161.64080	168.317	14.86	0.3693	0.00	0	100

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	12.30	Call		1,191.62950	1,161.109	16.44	0.9563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		11.22950	13.009	16.44	0.0437	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		971.28530	996.250	17.65	0.8795	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		19.97050	21.731	15.68	0.0707	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		660.80840	681.692	16.75	0.7793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		101.20840	89.792	16.75	0.2207	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		362.19060	337.157	14.89	0.6004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		181.79060	189.057	14.89	0.3996	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		410.67400	384.713	14.83	0.6485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		69.06410	59.788	17.29	0.1562	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,703.73140	1,671.861	18.70	0.9870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		3.33140	3.761	18.70	0.0130	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,295.63460	1,323.858	18.48	0.9357	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		26.03460	21.958	18.48	0.0643	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		1,000.37050	969.831	15.68	0.9293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		625.25490	596.530	14.62	0.8087	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		110.12220	115.223	14.75	0.2827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		490.52220	463.323	14.75	0.7173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		169.51840	176.428	14.87	0.3814	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		379.91840	354.528	14.87	0.6186	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		838.66410	861.688	17.29	0.8438	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		15.01590	16.826	16.06	0.0557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		1,386.86450	1,355.852	17.20	0.9733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		6.46450	7.752	17.20	0.0267	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		761.15800	729.974	14.68	0.8712	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		40.75800	41.874	14.68	0.1288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		64.85490	68.430	14.62	0.1913	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		860.69650	829.888	15.10	0.8997	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		199.00390	206.765	14.92	0.4240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		339.40390	314.865	14.92	0.5760	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,485.63470	1,454.269	17.67	0.9787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		5.23470	6.169	17.67	0.0213	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		1,095.41590	1,064.926	16.06	0.9443	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		129.14890	134.846	14.79	0.3164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		207.97530	215.993	14.93	0.4362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		328.37530	304.093	14.93	0.5638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		1,240.09230	1,209.534	16.63	0.9613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		9.69230	11.434	16.63	0.0387	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		30.29650	31.788	15.10	0.1003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		184.06240	167.246	15.74	0.3669	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		251.36150	260.590	15.00	0.4915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		281.76150	258.690	15.00	0.5085	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		469.77640	442.871	14.77	0.7006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		119.37640	124.771	14.77	0.2994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		449.54890	422.946	14.79	0.6836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		312.29120	288.401	14.96	0.5453	0.00	0	4,000

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\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			641.24000	612.368	14.60	0.8177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			60.84000	64.268	14.60	0.1823	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			474.34540	491.538	16.04	0.6820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			154.74540	139.638	16.04	0.3180	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			403.66240	419.146	15.74	0.6331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			187.25620	170.265	15.71	0.3721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,535.94690	1,565.645	19.19	0.9584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			16.34690	13.745	19.19	0.0416	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			725.70820	694.349	14.53	0.8592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			45.30820	46.249	14.53	0.1408	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			221.89120	230.301	14.96	0.4547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			67.75040	58.616	17.31	0.1535	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,682.15850	1,712.398	19.63	0.9678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			12.55850	10.498	19.63	0.0322	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			277.57550	289.465	15.15	0.5217	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			257.97550	237.565	15.15	0.4783	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			396.85620	412.165	15.71	0.6279	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			2.36890	2.062	22.91	0.0065	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			806.05240	775.059	14.88	0.8849	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			35.65240	36.959	14.88	0.1151	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			86.15770	75.735	17.00	0.1910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			735.75770	757.635	17.00	0.8090	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			847.35040	870.516	17.31	0.8465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			3.97940	3.258	21.70	0.0104	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,927.79710	1,958.693	20.37	0.9788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			8.19710	6.793	20.37	0.0212	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			108.69140	96.707	16.64	0.2350	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			628.29140	648.607	16.64	0.7650	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,721.96890	2,753.962	22.91	0.9935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			42.52900	36.297	17.89	0.1010	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,522.77110	2,554.488	22.14	0.9917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			3.17110	2.588	22.14	0.0083	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			59.19780	51.002	17.48	0.1361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			908.79780	932.902	17.48	0.8639	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,373.57940	2,405.158	21.70	0.9896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			2.73650	2.229	22.44	0.0072	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			136.85590	122.893	16.25	0.2867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			526.45590	544.793	16.25	0.7133	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,383.51880	2,415.108	21.73	0.9898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			3.91880	3.208	21.73	0.0102	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,062.12900	1,088.196	17.89	0.8990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,570.56850	4,602.683	31.20	0.9980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			146.82730	132.216	16.13	0.3043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			496.42730	514.116	16.13	0.6957	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			78.77160	68.654	17.12	0.1758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			778.37160	800.554	17.12	0.8242	0.00	0	1,400

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	16.10	Put		2,622.33650	2,654.129	22.44	0.9928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		2.27190	2.020	26.29	0.0057	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		89.29970	78.757	16.96	0.1974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		718.89970	740.657	16.96	0.8026	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,781.94890	2,813.949	23.29	0.9936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		2.34890	2.049	23.29	0.0064	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.96850	0.783	31.20	0.0020	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,026.54480	2,057.638	20.67	0.9820	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,169.91440	5,202.147	31.20	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.31440	0.246	31.20	0.0007	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		71.76440	62.203	17.24	0.1616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		821.36440	844.103	17.24	0.8384	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,251.87190	3,283.920	26.29	0.9943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,429.49760	1,458.709	18.87	0.9498	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,670.40600	4,702.548	31.20	0.9983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.80600	0.648	31.20	0.0017	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		563.27800	535.186	14.68	0.7702	0.00	0	1,578
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		299.92460	312.508	15.36	0.5059	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		300.72460	281.008	15.36	0.4941	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,743.43520	2,775.321	22.27	0.9893	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		4.23520	3.821	22.27	0.0107	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		427.55210	443.216	15.96	0.6012	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		232.85210	216.216	15.96	0.3988	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		648.58230	667.851	16.67	0.7099	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		165.18230	152.150	16.67	0.2901	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		0.00000	360.087	15.56	0.5175	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		0.00000	298.887	15.56	0.4825	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		707.17710	727.065	16.80	0.7201	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		165.07710	152.665	16.80	0.2799	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,450.56920	4,482.616	27.19	0.9942	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		2.96920	2.716	27.19	0.0058	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		201.78230	187.960	16.54	0.3260	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		619.38230	637.860	16.54	0.6740	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		175.08240	183.087	15.14	0.3204	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		572.08240	547.687	15.14	0.6796	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		466.38370	481.936	15.95	0.5761	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		290.18370	273.336	15.95	0.4239	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,119.09210	1,142.033	17.95	0.8167	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		111.89210	102.433	17.95	0.1833	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		902.75950	922.591	17.30	0.7492	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		164.55950	151.891	17.30	0.2508	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		577.70670	552.773	15.20	0.6533	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		215.90670	223.473	15.20	0.3467	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,975.26660	3,006.977	21.37	0.9774	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		11.56660	10.777	21.37	0.0226	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		355.25080	365.162	15.52	0.4718	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	27/07/2017	Foreign Exchange Option	13.50	Call			421.55080	398.962	15.52	0.5282	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			488.02490	501.108	15.97	0.5543	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			343.42490	323.908	15.97	0.4457	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			522.25100	534.582	16.07	0.5503	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			372.45100	351.982	16.07	0.4497	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			400.26800	409.087	15.61	0.4459	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			541.06800	516.887	15.61	0.5541	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,225.29270	3,256.213	21.43	0.9609	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			26.09270	24.013	21.43	0.0391	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			493.56920	471.798	15.98	0.4891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			557.76920	569.198	15.98	0.5109	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,078.53590	1,048.815	14.85	0.7936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			142.73590	146.215	14.85	0.2064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			489.58190	467.896	16.00	0.4861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,707.74750	3,738.794	21.29	0.9670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			473.93070	452.582	16.07	0.4742	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			23.34260	21.207	21.30	0.0327	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,717.54260	3,748.607	21.30	0.9673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			23.13890	21.022	21.31	0.0324	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,727.33890	3,758.422	21.31	0.9676	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			23.54750	21.394	21.29	0.0330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			223.23120	209.718	17.79	0.2549	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			545.07040	521.437	15.77	0.5257	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			489.27040	498.837	15.77	0.4743	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			513.95950	491.767	15.89	0.5042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			528.15950	539.167	15.89	0.4958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			588.13070	599.982	16.07	0.5258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			91.54550	93.607	14.71	0.1464	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,120.57230	1,138.776	17.46	0.7127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			256.37230	241.376	17.46	0.2873	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			951.20680	967.387	17.05	0.6654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			307.00680	289.987	17.05	0.3346	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,257.43120	1,277.118	17.79	0.7451	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			42.02170	42.041	15.40	0.0728	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,081.27260	1,099.017	17.37	0.7025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			267.07260	251.617	17.37	0.2975	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,492.41010	1,514.286	18.32	0.7910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			178.21010	166.886	18.32	0.2090	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,277.34550	1,246.207	14.71	0.8536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			341.58820	323.547	16.81	0.3656	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			807.51720	781.242	15.18	0.6805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			261.71720	268.642	15.18	0.3195	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,040.81880	1,011.434	14.88	0.7804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			155.01880	158.834	14.88	0.2196	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,727.82170	1,694.641	15.40	0.9272	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			228.73440	214.968	17.73	0.2604	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			421.16320	429.993	15.62	0.4335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			606.96320	582.593	15.62	0.5665	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,391.04080	2,418.224	19.76	0.9018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			76.84080	70.824	19.76	0.0982	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			855.78820	870.947	16.81	0.6344	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			372.51510	380.798	15.50	0.4018	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,346.82800	3,377.086	20.93	0.9555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			32.62800	29.686	20.93	0.0445	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			273.71140	257.980	17.31	0.3038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,057.91140	1,075.380	17.31	0.6962	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,232.93440	1,252.368	17.73	0.7396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			38.98480	35.510	20.73	0.0524	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			897.34790	870.374	15.02	0.7235	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			211.54790	217.774	15.02	0.2765	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,327.10010	4,358.883	21.67	0.9813	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			12.90010	11.483	21.67	0.0187	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			658.31510	633.398	15.50	0.5982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			943.73650	959.839	17.03	0.6631	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,375.97140	3,406.303	20.96	0.9565	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			31.77140	28.903	20.96	0.0435	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			336.02320	318.141	16.84	0.3607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			870.22320	885.541	16.84	0.6393	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,153.18480	3,182.910	20.73	0.9476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			563.78190	575.296	16.00	0.5139	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,314.20000	986,347.400	21.67	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.67	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,769.71960	2,798.377	20.34	0.9273	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			55.51960	50.977	20.34	0.0727	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			309.53650	292.439	17.03	0.3369	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			430.10400	438.899	15.63	0.4284	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			636.10400	611.699	15.63	0.5716	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,455.79130	3,486.828	20.67	0.9564	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			31.79130	29.628	20.67	0.0436	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			287.64150	294.087	15.23	0.3303	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			815.94150	789.087	15.23	0.6697	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,329.38000	1,348.737	17.76	0.7177	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			283.98000	269.837	17.76	0.2823	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,724.29240	3,754.059	21.15	0.9445	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			47.89240	44.059	21.15	0.0555	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			805.80090	819.118	16.54	0.5692	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			479.40090	459.118	16.54	0.4308	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,074.79910	1,045.686	14.96	0.7444	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			221.19910	225.686	14.96	0.2556	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			455.28160	463.736	15.63	0.4132	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			728.88160	703.736	15.63	0.5868	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			735.46670	747.497	16.28	0.5269	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	13/11/2017	Foreign Exchange Option	13.98	Call			567.26670	545.597	16.28	0.4731	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			476.58490	484.881	15.59	0.3992	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			821.78490	796.281	15.59	0.6008	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,963.30790	3,993.953	21.78	0.9295	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			68.50790	65.353	21.78	0.0705	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			598.94950	577.285	16.49	0.4601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			859.24950	871.585	16.49	0.5399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			958.48420	931.703	15.38	0.6447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			418.78420	426.003	15.38	0.3553	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			654.26160	631.562	16.27	0.4925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			764.56160	775.862	16.27	0.5075	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,353.00500	3,382.238	20.71	0.8923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			112.70500	107.938	20.71	0.1077	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			205.46230	195.087	19.13	0.1855	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,315.76230	2,339.387	19.13	0.8145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			942.05620	915.434	15.42	0.6374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			432.35620	439.734	15.42	0.3626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			487.55880	468.248	17.02	0.3905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,097.85880	1,112.548	17.02	0.6095	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,810.44060	2,836.630	19.79	0.8599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			150.14060	142.330	19.79	0.1401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,457.51150	3,487.077	20.89	0.8974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			107.21150	102.777	20.89	0.1026	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			103.90250	99.668	21.00	0.0996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,524.20250	3,553.968	21.00	0.9004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			104.83370	100.543	20.97	0.1005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,505.13370	3,534.843	20.97	0.8995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,619.54890	1,586.138	14.67	0.8488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			129.84890	130.438	14.67	0.1512	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			931.23410	904.718	15.45	0.6326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			441.53410	449.018	15.45	0.3674	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			104.36670	100.104	20.98	0.1000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,514.66670	3,544.404	20.98	0.9000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,421.92730	1,390.402	14.78	0.8025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			182.22730	184.702	14.78	0.1975	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,564.98440	1,583.961	18.00	0.7089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			344.68440	329.661	18.00	0.2911	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,056.64420	1,028.478	15.16	0.6857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			346.94420	352.778	15.16	0.3143	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,780.22100	1,747.118	14.76	0.8772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			100.52100	101.418	14.76	0.1228	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,190.47630	2,157.748	14.96	0.9302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			50.77630	52.048	14.96	0.0698	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			689.83090	666.504	16.13	0.5125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			710.13090	720.804	16.13	0.4875	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,537.42420	1,505.338	14.68	0.8315	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			147.72420	149.638	14.68	0.1685	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,094.49790	1,065.254	15.10	0.6999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			324.79790	329.554	15.10	0.3001	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			781.37970	756.500	15.85	0.5609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			591.67970	600.800	15.85	0.4391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,529.23220	2,554.056	19.42	0.8359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			178.93220	169.756	19.42	0.1641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,476.77950	1,495.074	17.82	0.6930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			366.47950	350.774	17.82	0.3070	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			489.01320	497.031	15.58	0.3915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			878.71320	852.731	15.58	0.6085	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,964.14480	1,931.275	14.85	0.9040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			74.44480	75.576	14.85	0.0960	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,026.60340	999.201	15.23	0.6737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			366.90340	373.501	15.23	0.3263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,573.07900	1,592.117	18.02	0.7103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			342.77900	327.817	18.02	0.2897	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			588.46130	567.003	16.54	0.4538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			878.76130	891.303	16.54	0.5462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,419.46810	3,448.914	20.82	0.8956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			109.16810	104.614	20.82	0.1044	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,172.93350	1,143.031	15.02	0.7274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			283.23350	287.331	15.02	0.2726	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,245.92560	4,276.169	22.12	0.9275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			75.62560	71.869	22.12	0.0725	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			620.49510	598.418	16.40	0.4729	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			820.79510	832.718	16.40	0.5271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,390.96550	3,420.321	20.77	0.8942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			110.66550	106.021	20.77	0.1058	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			479.06870	459.954	17.06	0.3850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,119.36870	1,134.254	17.06	0.6150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,060.63090	3,088.815	20.21	0.8764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			130.33090	124.515	20.21	0.1236	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,202.62840	4,233.345	22.13	0.9230	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			81.22840	77.945	22.13	0.0770	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			492.17350	500.129	15.60	0.3901	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			890.77350	864.729	15.60	0.6099	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			907.18050	918.165	16.44	0.5145	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			723.58050	700.165	16.44	0.4855	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			895.22660	906.043	16.41	0.5096	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			736.02660	712.443	16.41	0.4904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,822.83650	1,839.461	18.09	0.6868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			452.13650	434.961	18.09	0.3132	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,185.09400	1,156.795	15.31	0.6625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			475.79400	481.295	15.31	0.3375	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			442.97080	447.286	15.23	0.3216	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			3,612.63600	3,638.870	20.66	0.8547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			577.90700	557.874	17.33	0.3863	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,548.65300	1,563.550	17.61	0.6420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			527.95300	509.049	17.61	0.3580	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			192.57540	184.979	20.64	0.1457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,603.27540	3,629.479	20.64	0.8543	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			191.93600	184.370	20.66	0.1453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,232.27080	1,202.786	15.23	0.6784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,421.54130	1,391.066	15.03	0.7363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			332.24130	335.566	15.03	0.2637	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			193.22110	185.592	20.63	0.1462	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,593.92110	3,620.092	20.63	0.8538	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,398.60700	1,412.374	17.33	0.6137	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,092.05170	2,108.651	18.37	0.7035	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			450.55170	433.851	18.37	0.2965	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,462.87940	1,475.491	17.35	0.6048	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			631.37940	610.691	17.35	0.3952	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,052.72030	1,061.759	16.57	0.5058	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			855.52030	831.459	16.57	0.4942	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			991.19470	998.871	16.44	0.4877	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			902.59470	877.271	16.44	0.5123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,632.66330	1,602.391	15.24	0.7364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			394.56330	396.791	15.24	0.2636	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,541.34370	2,557.465	18.93	0.7257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			449.44370	433.065	18.93	0.2743	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			293.41540	282.973	20.53	0.1856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,695.31540	3,717.373	20.53	0.8144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,310.50010	3,275.911	13.17	0.9741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.40010	20.311	13.17	0.0259	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,285.25870	1,256.804	15.71	0.6369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			637.15870	641.204	15.71	0.3631	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			292.62280	282.207	20.54	0.1851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,704.52280	3,726.607	20.54	0.8149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			291.83360	281.444	20.56	0.1846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,713.73360	3,735.844	20.56	0.8154	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,217.15810	1,223.390	17.01	0.4962	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,011.65810	986.390	17.01	0.5038	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,007.31720	982.669	17.31	0.4851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,383.91720	1,389.969	17.31	0.5149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,014.18210	989.469	17.29	0.4876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,370.78210	1,376.769	17.29	0.5124	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,010.74320	986.063	17.30	0.4863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,377.34320	1,383.363	17.30	0.5137	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,382.34350	1,386.803	17.34	0.4916	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,144.44350	1,119.103	17.34	0.5084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,135.06990	1,110.043	17.57	0.4925	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	15.09	Put			1,533.06990	1,537.143	17.57	0.5075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,141.92400	1,116.846	17.55	0.4948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,519.92400	1,523.945	17.55	0.5052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,138.49490	1,113.442	17.56	0.4937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,526.49490	1,530.542	17.56	0.5063	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,539.24450	1,541.807	17.58	0.4876	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,268.94450	1,243.507	17.58	0.5124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,261.73650	1,236.532	17.76	0.4986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,687.63650	1,689.732	17.76	0.5014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,268.55360	1,243.294	17.75	0.5007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,674.45360	1,676.494	17.75	0.4993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,265.13980	1,239.908	17.76	0.4997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,681.03980	1,683.108	17.76	0.5003	0.00	0	0
Total \$ / R Option												1,313,891.45	20,150	1,756,247
Total \$ / R												310,206,299.85	43,094	2,792,054
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.44810		13.48040			0.0000	255,513.90	19	594
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.65260		13.68580			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.85570		13.88970			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.05550		14.08930			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.25560		14.28810			0.0000	0.00	0	147
Total \$ / R MAXI Future												255,513.90	19	809
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			231.65900	203.158	24.06	0.0062	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			290,191.65900	293,393.158	24.06	0.9938	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			231.43800	203.050	24.12	0.0062	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			291,191.43800	294,393.051	24.12	0.9938	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			231.89500	203.277	23.99	0.0062	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			289,191.89500	292,393.277	23.99	0.9938	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			15,720.95050	14,645.138	18.53	0.1869	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			162,140.95050	164,385.138	18.53	0.8131	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			15,587.14450	14,518.342	18.55	0.1855	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			163,007.14450	165,258.342	18.55	0.8145	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			15,855.93070	14,773.071	18.52	0.1883	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			161,275.93070	163,513.071	18.52	0.8117	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			75,861.06130	73,400.636	15.91	0.5492	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			61,891.06130	62,830.636	15.91	0.4508	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			75,412.82100	72,958.006	15.93	0.5469	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			62,442.82100	63,388.006	15.93	0.4531	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			76,311.72920	73,845.697	15.90	0.5516	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			61,341.72920	62,275.697	15.90	0.4484	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			101,007.84490	98,392.550	15.76	0.5944	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			64,077.84490	64,842.550	15.76	0.4056	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			100,533.83880	97,922.826	15.77	0.5924	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			64,603.83880	65,372.826	15.77	0.4076	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	19/03/2018	Foreign Exchange Option	13.71	Call		101,484.50030	98,864.426	15.74	0.5964		0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		63,554.50030	64,314.425	15.74	0.4036		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		114,645.07530	111,933.533	16.08	0.5876		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		78,835.07530	79,373.533	16.08	0.4124		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		114,194.46810	111,488.058	16.09	0.5859		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		79,384.46810	79,928.058	16.09	0.4141		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		115,097.50980	112,381.426	16.07	0.5892		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		78,287.50980	78,821.426	16.07	0.4108		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											255,513.90	19	809
£ / R	On 31/05/2017	Foreign Exchange Future			17.28540	17.31010			0.0000		0.00	0	69
£ / R	On 19/06/2017	Foreign Exchange Future			17.35100	17.37510			0.0000		13,065,303.00	753	53,741
£ / R	On 18/09/2017	Foreign Exchange Future			17.66310	17.68880			0.0000		1,766,310.00	100	2,097
£ / R	On 18/12/2017	Foreign Exchange Future			17.97630	18.00510			0.0000		0.00	0	2,215
Total £ / R Future											14,831,613.00	853	58,122
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Put		334.59570	337.266	15.58	0.5983		0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Call		194.69570	172.666	15.58	0.4017		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call		0.58030	0.485	32.12	0.0010		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put		6,655.48030	6,679.485	32.12	0.9990		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call		0.57210	0.478	32.12	0.0010		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put		6,665.47210	6,689.478	32.12	0.9990		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call		0.58860	0.492	32.12	0.0010		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put		6,645.48860	6,669.492	32.12	0.9990		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put		56.35090	52.027	14.08	0.1293		0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call		931.45090	903.027	14.08	0.8707		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put		430.30110	434.583	15.83	0.5564		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call		305.40110	285.583	15.83	0.4436		0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put		1,664.81830	1,683.821	19.10	0.9254		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call		39.91830	34.821	19.10	0.0746		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		573.51440	553.243	16.77	0.4445		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		884.71440	890.144	16.77	0.5555		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		570.06000	549.843	16.79	0.4424		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		891.26000	896.743	16.79	0.5576		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call		576.98940	556.665	16.76	0.4466		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		878.18940	883.565	16.76	0.5534		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call		47.01450	44.702	23.04	0.0371		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put		7,181.91450	7,208.402	23.04	0.9629		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		46.75770	44.455	23.04	0.0369		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put		7,191.65770	7,218.155	23.04	0.9631		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call		46.50220	44.209	23.04	0.0367		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put		7,201.40220	7,227.909	23.04	0.9633		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	1,400
Total £ / R												14,831,613.00	853	59,522
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11888		0.11880			0.0000	67,643.29	569	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12119		0.12111			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12355		0.12349			0.0000	0.00	0	0
Total ¥ / R Future												67,643.29	569	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.55330	0.451	24.30	0.0017	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,120.45330	3,112.351	24.30	0.9983	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.02640	0.019	24.30	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,119.92640	4,111.919	24.30	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00090	0.001	24.30	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,119.90090	5,111.901	24.30	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			12.91990	12.353	22.38	0.0216	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,901.71990	3,893.453	22.38	0.9784	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			3.54350	3.330	22.38	0.0066	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,892.34350	4,884.430	22.38	0.9934	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			42.55790	41.308	22.38	0.0622	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,931.35790	2,922.408	22.38	0.9378	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			874.84460	872.616	18.06	0.6095	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			526.14460	517.516	18.06	0.3905	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			489.04080	485.535	19.51	0.3974	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,140.34080	1,130.435	19.51	0.6026	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,500.93390	1,504.107	16.55	0.8336	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			152.23390	149.007	16.55	0.1664	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												67,643.29	569	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.65360		14.61510			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.71510		14.67560			0.0000	101,872,637.30	6,923	73,496
€ / R	On	18/09/2017	Foreign Exchange Future			15.01000		14.97080			0.0000	11,227,480.00	748	6,675
€ / R	On	18/12/2017	Foreign Exchange Future			15.30940		15.27090			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.61290		15.57400			0.0000	0.00	0	3,169
Total € / R Future												113,100,117.30	7,671	87,922
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			218.05380	231.312	13.59	0.5879	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			162.95380	137.712	13.59	0.4121	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.69620	1.614	30.23	0.0038	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,516.09620	4,476.514	30.23	0.9962	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.66760	1.587	30.23	0.0037	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			71.47520	60.063	13.85	0.1680	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,526.06760	4,486.487	30.23	0.9963	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	19.18	Call			1.72530	1.642	30.23	0.0038	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,506.12530	4,466.542	30.23	0.9962	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,597.94760	1,557.604	17.30	0.9608	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			13.54760	12.703	17.30	0.0392	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			637.07520	665.163	13.85	0.8320	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,517.12330	4,478.206	21.76	0.9742	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			17.73820	18.128	21.78	0.0257	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,526.93820	4,488.128	21.78	0.9743	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			18.11020	18.283	21.74	0.0259	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,507.31020	4,468.283	21.74	0.9741	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			17.92330	18.206	21.76	0.0258	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			145.57630	144.716	18.38	0.1386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,934.67630	2,895.316	18.38	0.8614	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			144.78450	143.915	18.39	0.1379	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,943.88450	2,904.515	18.39	0.8621	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			146.37030	145.521	18.37	0.1393	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,925.47030	2,886.122	18.37	0.8607	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			24.75420	24.047	21.38	0.0263	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,163.85420	6,124.647	21.38	0.9737	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,477.46260	1,505.925	14.40	0.8040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			206.56260	196.525	14.40	0.1960	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,494.33350	1,458.624	16.43	0.6812	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			375.23350	378.024	16.43	0.3188	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			513.90760	493.837	14.62	0.3305	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,232.30530	1,251.024	14.63	0.6677	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			518.30530	498.124	14.63	0.3323	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,226.71860	1,245.333	14.64	0.6658	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			522.71860	502.433	14.64	0.3342	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,237.90760	1,256.737	14.62	0.6695	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												113,100,117.30	7,671	123,922
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.93840		9.92660			0.0000	9,938.40	1	22,744
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.07650		10.06570			0.0000	10,076.50	1	1,819
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.21490		10.20480			0.0000	0.00	0	653
Total AU\$ / R Future												20,014.90	2	25,216
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,134.33120	2,122.413	22.16	0.9962	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.93090	0.813	22.24	0.0038	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,144.33090	2,132.413	22.24	0.9962	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.93150	0.812	22.07	0.0038	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,124.33150	2,112.412	22.07	0.9962	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.93120	0.813	22.16	0.0038	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			13.16580	12.400	16.83	0.0325	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,127.46580	2,115.900	16.83	0.9675	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	18/09/2017	Foreign Exchange Option	12.19	Call			13.17930	12.423	16.89	0.0325	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,137.47930	2,125.923	16.89	0.9675	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			13.15270	12.376	16.76	0.0326	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,117.45270	2,105.876	16.76	0.9674	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,739.92110	1,728.800	15.33	0.8867	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			66.16390	65.133	15.30	0.1156	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,721.36390	1,710.233	15.30	0.8844	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			65.43910	64.413	15.32	0.1144	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,730.63910	1,719.513	15.32	0.8856	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			64.72110	63.700	15.33	0.1133	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												20,014.90	2	25,216
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.80510		9.85710			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.96970		10.02330			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.13620		10.19160			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			1.35030	0.962	21.19	0.0047	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,884.25030	1,935.862	21.19	0.9953	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			1.32660	0.945	21.24	0.0046	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,894.22660	1,945.845	21.24	0.9954	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			1.37450	0.979	21.14	0.0047	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,874.27450	1,925.879	21.14	0.9953	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			49.03380	41.630	15.66	0.0987	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,315.73380	1,361.930	15.66	0.9013	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			48.19520	40.885	15.67	0.0971	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,324.89520	1,371.185	15.67	0.9029	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			49.88480	42.387	15.65	0.1002	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,306.58480	1,352.687	15.65	0.8998	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			301.86400	278.263	14.12	0.3815	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			650.26400	682.063	14.12	0.6185	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			298.79520	275.362	14.13	0.3784	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			657.19520	689.162	14.13	0.6216	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			304.96290	281.193	14.10	0.3846	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			643.36290	674.993	14.10	0.6154	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.43450		13.41390			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.71820		13.69780			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.00680		13.98780			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 CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call		4.71980	4.027	22.64	0.0121		0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put		2,470.81980	2,449.527	22.64	0.9879		0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call		4.67810	3.989	22.68	0.0120		0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put		2,480.77810	2,459.490	22.68	0.9880		0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call		4.76210	4.065	22.59	0.0123		0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put		2,460.86210	2,439.565	22.59	0.9877		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call		114.69610	112.461	18.02	0.1539		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put		1,806.89610	1,784.261	18.02	0.8461		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call		113.52940	111.319	18.03	0.1526		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put		1,815.72940	1,793.119	18.03	0.8474		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call		115.87210	113.615	18.01	0.1552		0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put		1,798.07210	1,775.415	18.01	0.8448		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call		667.30840	668.684	15.68	0.5188		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put		709.50840	691.884	15.68	0.4812		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call		663.28330	664.591	15.69	0.5165		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put		715.48330	697.791	15.69	0.4835		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call		671.36100	672.801	15.66	0.5212		0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put		703.56100	686.001	15.66	0.4788		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			1.94460	1.94660			0.0000		0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96100	1.96260			0.0000		0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97730	1.97890			0.0000		0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put		3,140.70000	3,159.859	20.67	0.9868		0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call		7.96570	6.969	20.09	0.0158		0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put		2,941.96570	2,960.969	20.09	0.9842		0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call		7.29670	6.382	20.38	0.0144		0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put		3,041.29670	3,060.382	20.38	0.9856		0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call		6.70000	5.859	20.67	0.0132		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call		204.62930	195.283	16.72	0.1905		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put		2,078.62930	2,085.284	16.72	0.8095		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call		190.89560	181.791	16.80	0.1793		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put		2,164.89560	2,171.791	16.80	0.8207		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call		218.68940	208.986	16.62	0.2019		0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put		1,992.68940	1,998.986	16.62	0.7981		0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put		725.71310	726.301	14.85	0.4118		0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call		1,063.67480	1,048.288	14.89	0.5707		0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put		774.67480	775.288	14.89	0.4293		0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call		1,014.42640	999.074	14.93	0.5532		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			825.42640	826.074	14.93	0.4468	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,114.71310	1,099.301	14.85	0.5882	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			1.98180		1.97700			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			42.97720	38.285	18.18	0.0752	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,872.97720	1,820.285	18.18	0.9248	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			41.48030	37.125	18.79	0.0713	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,971.48030	1,919.125	18.79	0.9287	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			40.15990	36.116	19.39	0.0678	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,070.15990	2,018.116	19.39	0.9322	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			1.72710		1.73190			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75660		1.76180			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78520		1.79100			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			12.61970	11.320	20.70	0.0264	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,393.61970	2,440.320	20.70	0.9736	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			11.24720	10.025	20.95	0.0234	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,492.24720	2,539.025	20.95	0.9766	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			14.19190	12.808	20.44	0.0297	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,295.19190	2,341.808	20.44	0.9703	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			207.67220	192.785	18.73	0.1888	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,089.67220	2,126.785	18.73	0.8112	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			195.28820	181.078	18.87	0.1786	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,177.28820	2,215.078	18.87	0.8214	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			220.28070	204.704	18.57	0.1993	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,002.28070	2,038.704	18.57	0.8007	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			980.34790	941.998	15.70	0.5522	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			770.34790	789.998	15.70	0.4478	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			936.21900	898.803	15.81	0.5339	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			826.21900	846.803	15.81	0.4661	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,026.40460	987.117	15.59	0.5706	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			716.40460	735.117	15.59	0.4294	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12930		0.12960			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12910		0.12930			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12890		0.12900			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			9.20770		9.22420			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.32920		9.34650			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.45060		9.46870			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			1.24220	1.035	20.78	0.0054	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,727.04220	1,743.335	20.78	0.9946	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			1.21940	1.016	20.84	0.0053	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,737.01940	1,753.316	20.84	0.9947	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			1.26560	1.054	20.73	0.0055	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,717.06560	1,733.354	20.73	0.9945	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,271.54630	1,286.714	15.47	0.9069	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			37.38510	35.235	15.48	0.0916	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,280.88510	1,296.035	15.48	0.9084	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			38.71930	36.606	15.46	0.0946	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,262.21930	1,277.406	15.46	0.9054	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			38.04630	35.914	15.47	0.0931	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			442.40230	438.290	20.04	0.4382	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			773.70230	787.690	20.04	0.5618	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			444.16170	440.064	20.23	0.4368	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			785.46170	799.464	20.23	0.5632	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			445.93760	441.850	20.42	0.4354	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			797.23760	811.250	20.42	0.5646	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			1.28680		1.28680			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30090		1.30130			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31420		1.31440			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			932.00000	932.000		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			1,032.00000	1,032.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,132.00000	1,132.000		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			687.00000	691.000		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			787.00000	791.000		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			587.00000	591.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			144.00000	142.000		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			44.00000	42.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			56.00000	58.000		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			1.29020		1.28890			0.0000	0.00	0	5,428
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29380		1.29250			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29740		1.29630			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5,428
Total QUANTO £ / \$												0.00	0	5,428
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09420		1.08870			0.0000	21,884.00	20	37
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09940		1.09390			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.10490		1.09940			0.0000	0.00	0	0
Total QUANTO € / \$ Future												21,884.00	20	37
Total QUANTO € / \$												21,884.00	20	37
RAIN	On	19/06/2017	Foreign Exchange Future			22,810.01000		22,802.81000			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			9.58180		9.57640			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			9.50530	9.125	16.71	0.0440	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			953.10530	947.325	16.71	0.9560	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			9.26740	8.875	16.75	0.0428	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			962.86740	957.075	16.75	0.9572	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			9.75000	9.383	16.66	0.0452	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			943.35000	937.583	16.66	0.9548	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 SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Future			3.73140		3.71890			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			1.38250	1.265	19.14	0.0157	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			552.48250	539.864	19.14	0.9843	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			1.32080	1.208	19.30	0.0150	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			562.42080	549.808	19.30	0.9850	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			1.44800	1.325	18.98	0.0165	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			542.54800	529.925	18.98	0.9835	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			1.43870		1.44050			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.41110		1.41300			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.38660		1.38880			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									437 189 194.79	32,078	1,226,391
Total Options									1 313 891.45	20,150	1,793,647
Grand Total:									438,503,086.23	52,228	3,020,038