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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/04/2017 Foreign Exchange Future			13.28380		13.28470			0.0000	0.00	0	0
\$ / R On 20/04/2017 Foreign Exchange Future			13.28720		13.28470			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.28720		13.28470			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.29170		13.29150			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.29280		13.29380			0.0000	0.00	0	80
\$ / R On 28/04/2017 Foreign Exchange Future			13.29620		13.30060			0.0000	0.00	0	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.30080		13.30970			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.30630		13.31430			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.32550		13.33020			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.32820		13.33250			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.33650		13.33940			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.34740		13.34850			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.36490		13.36460			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.37660		13.37620			0.0000	26,753.20	2	843
\$ / R On 19/06/2017 Foreign Exchange Future			13.42060		13.42020			0.0000	1,121,237,447.60	83,546	953,232
\$ / R On 28/06/2017 Foreign Exchange Future			13.44120		13.44100			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.44580		13.44560			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.45710		13.45710			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.46850		13.46860			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.47310		13.47320			0.0000	0.00	0	0
\$ / R On 17/07/2017 Foreign Exchange Future			13.48440		13.48470			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Future			13.49360		13.49390			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.50270		13.50300			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.50720		13.50760			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.51630		13.51680			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.54140		13.54200			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.58230		13.58330			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.62790		13.62910			0.0000	13,287,202.50	975	55,385
\$ / R	On	27/09/2017	Foreign Exchange Future			13.64830		13.64980			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.65060		13.65210			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.70750		13.70940			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.71660		13.71860			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.75490		13.75760			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.78880		13.79200			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.83400		13.83790			0.0000	4,357,710.00	315	92,800
\$ / R	On	22/12/2017	Foreign Exchange Future			13.84300		13.84710			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.96270		13.96870			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.96720		13.97330			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.03950		14.04670			0.0000	19,009,483.00	1,354	424
\$ / R	On	25/04/2018	Foreign Exchange Future			14.12350		14.13240			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.16350		14.17190			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.17350		14.18180			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.25860		14.26580			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.39860		14.40410			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.48620		14.49050			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.62880		14.63130			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.70630		14.70790			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.85890		14.85850			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.94150		14.94010			0.0000	0.00	0	0
Total \$ / R Future												1,157,918,596.30	86,192	1,113,083
\$ / R	On	19/04/2017	Foreign Exchange Option	13.62	Call			8.38830	0.000	19.10	0.0000	0.00	0	0
\$ / R	On	19/04/2017	Foreign Exchange Option	13.62	Put			343.68830	336.200	19.10	1.0000	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			435.78020	428.560	29.88	0.9820	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			11.08020	1.360	29.88	0.0180	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			4.37540	0.962	40.83	0.0074	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,029.67540	1,023.762	40.83	0.9926	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			58.04740	43.231	21.98	0.2224	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			326.54740	311.531	21.98	0.7776	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call			28.51440	18.648	28.07	0.0928	0.00	0	2,500
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put			627.01440	616.948	28.07	0.9072	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			297.13260	285.748	20.70	0.7514	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			63.33260	52.948	20.70	0.2486	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			1.45610	0.858	36.86	0.0044	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,767.65610	1,768.058	36.86	0.9956	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.56660	0.456	59.17	0.0016	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,376.76660	3,377.656	59.17	0.9984	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		17.20620	11.528	28.64	0.0562	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		823.40620	818.728	28.64	0.9438	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		1.74910	1.032	36.53	0.0053	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,707.94910	1,708.232	36.53	0.9947	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		74.87570	60.234	20.45	0.2821	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		281.07570	267.434	20.45	0.7179	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		34.97060	25.367	24.82	0.1229	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		541.17060	532.567	24.82	0.8771	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		0.21950	0.135	40.33	0.0007	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,396.41950	2,397.335	40.33	0.9993	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		16.78690	9.105	24.95	0.0434	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		946.18690	942.905	24.95	0.9566	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		365.37230	349.316	19.34	0.7755	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		64.77230	53.116	19.34	0.2245	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call		725.88380	713.859	18.92	0.9375	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put		16.18380	13.059	18.92	0.0625	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		614.16280	601.006	18.17	0.9065	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		24.46280	20.206	18.17	0.0935	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call		89.85740	72.609	17.01	0.2793	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		340.15740	331.809	17.01	0.7207	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		79.07680	66.674	17.56	0.2424	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		414.77680	410.374	17.56	0.7576	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call		247.31020	226.029	16.74	0.5826	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put		153.01020	139.729	16.74	0.4174	0.00	0	25,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		162.73340	149.878	17.83	0.3786	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		352.53340	344.378	17.83	0.6214	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call		14.29990	10.517	25.71	0.0326	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put		1,684.09990	1,685.017	25.71	0.9674	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call		426.03780	416.584	16.75	0.7330	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put		95.83780	91.084	16.75	0.2670	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call		41.88590	35.443	21.02	0.1073	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put		959.38590	957.244	21.02	0.8927	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call		61.10160	53.946	19.35	0.1615	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put		728.60160	725.746	19.35	0.8385	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		74.65860	67.402	19.16	0.1852	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		715.25860	710.902	19.16	0.8148	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		150.92030	142.589	18.64	0.3174	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		512.42030	505.189	18.64	0.6826	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		247.99380	238.923	17.68	0.4402	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		383.39380	374.023	17.68	0.5598	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		12.65340	11.238	28.05	0.0256	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,618.05340	2,616.339	28.05	0.9744	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		572.20240	563.964	16.13	0.7415	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		126.00240	117.364	16.13	0.2585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,659.13260	1,660.190	19.16	0.9558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		18.93260	19.590	19.16	0.0442	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,444.91900	1,446.401	17.95	0.9408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			24.71900	25.801	17.95	0.0592	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,349.49250	1,350.862	17.53	0.9307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,636.58390	4,635.550	30.82	0.9890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			5.98250	5.409	30.82	0.0098	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,735.78250	4,734.809	30.82	0.9902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,801.18370	2,799.241	25.11	0.9626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			20.86330	19.349	25.40	0.0362	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,860.66330	2,858.749	25.40	0.9638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.75670	0.654	30.82	0.0014	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,290.55670	6,290.054	30.82	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			6.78390	6.150	30.82	0.0110	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,466.38690	2,463.997	23.74	0.9528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			23.97150	22.224	24.26	0.0425	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,603.77150	2,601.624	24.26	0.9575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			3.14950	2.808	30.82	0.0054	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,232.94950	5,232.208	30.82	0.9946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			21.38370	19.841	25.11	0.0374	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,144.37240	2,141.263	22.51	0.9383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			28.26630	26.122	23.44	0.0503	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,388.06630	2,385.522	23.44	0.9497	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			17.68690	16.353	27.63	0.0291	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,327.48690	3,325.753	27.63	0.9709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			26.58690	24.597	23.74	0.0472	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,115.25460	2,112.068	22.40	0.9367	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			35.15720	32.397	22.44	0.0628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,124.95720	2,121.797	22.44	0.9372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			22.32440	20.731	24.64	0.0395	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,702.12440	2,700.131	24.64	0.9605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			34.57240	31.863	22.51	0.0617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,635.58280	1,630.726	20.53	0.9003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			48.37000	44.497	21.09	0.0865	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,778.17000	1,773.897	21.09	0.9135	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			26.78900	24.780	23.70	0.0476	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,456.58900	2,454.180	23.70	0.9524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			35.45460	32.668	22.40	0.0633	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,179.10920	1,171.970	19.12	0.8291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			71.63930	66.019	19.60	0.1274	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,401.43930	1,395.419	19.60	0.8726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			34.86320	32.129	22.47	0.0623	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,134.66320	2,131.529	22.47	0.9377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			55.78280	51.326	20.53	0.0997	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			967.18090	958.905	18.64	0.7731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			135.61950	127.787	18.66	0.2244	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			975.41950	967.187	18.66	0.7756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			38.62360	35.562	22.03	0.0691	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,018.42360	2,014.962	22.03	0.9309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			99.30920	92.570	19.12	0.1709	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			870.08770	861.291	18.41	0.7412	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			150.33560	142.152	18.50	0.2451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			910.13560	901.552	18.50	0.7549	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			62.15480	57.215	20.12	0.1109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,531.95480	1,526.615	20.12	0.8891	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			137.38090	129.505	18.64	0.2269	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			768.34480	759.031	18.12	0.7031	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			179.66110	170.899	18.23	0.2849	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			799.46110	790.299	18.23	0.7151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			123.87950	116.362	18.79	0.2075	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,033.67950	1,025.762	18.79	0.7925	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			160.28770	151.891	18.41	0.2588	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			619.56620	609.598	17.62	0.6372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			231.31040	221.826	17.69	0.3522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			641.11040	631.226	17.69	0.6478	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			140.96930	133.003	18.60	0.2320	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			950.76930	942.403	18.60	0.7680	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			188.54480	179.631	18.12	0.2969	17,963.12	100	1,250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			421.47150	411.053	16.86	0.5204	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			273.33060	263.506	17.34	0.4033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			543.13060	532.906	17.34	0.5967	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			164.43860	155.957	18.37	0.2645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			854.23860	845.357	18.37	0.7355	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			239.76620	230.198	17.62	0.3628	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			342.00410	331.704	16.54	0.4599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			388.07290	378.118	16.59	0.5269	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			357.87290	347.518	16.59	0.4731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			220.47790	211.115	17.80	0.3386	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			670.27790	660.515	17.80	0.6614	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			341.67150	331.653	16.86	0.4796	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			296.77570	286.696	16.40	0.4200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			431.65440	421.889	16.45	0.5667	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			311.45440	301.289	16.45	0.4333	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			270.10760	260.301	17.36	0.3995	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			549.90760	539.701	17.36	0.6005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			402.20410	392.304	16.54	0.5401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			246.41840	236.744	16.23	0.3712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			473.41020	463.896	16.33	0.6022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			273.21020	263.296	16.33	0.3978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			362.03280	352.026	16.73	0.5009	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			391.83280	381.426	16.73	0.4991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			446.97570	437.296	16.40	0.5800	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			182.96240	174.126	15.99	0.3016	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			541.46010	532.468	16.14	0.6552	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	13.10	Put			221.26010	211.868	16.14	0.3448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			411.84470	401.985	16.51	0.5489	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			331.64470	321.385	16.51	0.4511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			506.61840	497.344	16.23	0.6288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			119.74690	112.309	15.68	0.2204	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			669.36000	661.583	15.83	0.7401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			149.16000	140.983	15.83	0.2599	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			0.00000	447.797	16.37	0.5889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			0.00000	277.197	16.37	0.4111	27,719.71	100	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			603.16240	594.726	15.99	0.6984	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			88.61520	83.487	15.90	0.1730	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			809.28750	803.440	15.72	0.8102	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			99.08750	92.840	15.72	0.1898	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			523.83370	514.695	16.19	0.6420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			233.63370	224.095	16.19	0.3580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			739.94690	732.909	15.68	0.7796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			40.19150	40.178	17.08	0.0899	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,074.76100	1,073.692	16.64	0.8843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			54.56100	53.092	16.64	0.1157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			655.76610	647.849	15.86	0.7319	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			155.56610	147.249	15.86	0.2681	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			858.81520	854.087	15.90	0.8270	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			29.29250	30.262	17.53	0.0693	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			986.68930	984.351	16.34	0.8637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			66.48930	63.751	16.34	0.1363	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			769.37320	762.648	15.62	0.7946	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			109.17320	102.048	15.62	0.2054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,210.39150	1,210.779	17.08	0.9101	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			374.43030	366.421	16.79	0.4910	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			433.43030	425.221	16.79	0.5090	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			23.04430	21.993	23.97	0.0401	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,822.04430	2,820.793	23.97	0.9599	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			308.13870	300.669	17.28	0.4185	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			562.53870	554.869	17.28	0.5815	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			235.96740	229.544	17.89	0.3299	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			778.86740	772.444	17.89	0.6701	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			232.49260	226.820	17.96	0.3189	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			833.89260	828.320	17.96	0.6811	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			269.38420	263.916	17.68	0.3566	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			746.18420	740.816	17.68	0.6434	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			19.92640	19.247	30.13	0.0272	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,526.72640	4,526.147	30.13	0.9728	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			354.17130	349.288	17.08	0.4352	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			589.47130	584.888	17.08	0.5648	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			165.88310	162.111	18.93	0.2272	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,231.98310	1,228.511	18.93	0.7728	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	25/07/2017		Foreign Exchange Option	13.20	Call		614.15520	609.958	16.11	0.6234	0.00	0	0
\$ / R	On	25/07/2017		Foreign Exchange Option	13.20	Put		311.15520	307.258	16.11	0.3766	0.00	0	2,000
\$ / R	On	25/07/2017		Foreign Exchange Option	14.30	Call		222.41480	217.911	18.29	0.2873	0.00	0	2,000
\$ / R	On	25/07/2017		Foreign Exchange Option	14.30	Put		1,019.41480	1,015.211	18.29	0.7127	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Call		29.60300	28.978	22.32	0.0466	0.00	0	60
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Put		3,052.00300	3,051.778	22.32	0.9534	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Call		473.11890	468.051	16.56	0.5197	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Put		465.51890	460.851	16.56	0.4803	0.00	0	60
\$ / R	On	31/07/2017		Foreign Exchange Option	13.72	Call		399.91180	394.590	16.97	0.4519	0.00	0	0
\$ / R	On	31/07/2017		Foreign Exchange Option	13.72	Put		603.11180	598.290	16.97	0.5481	0.00	0	0
\$ / R	On	11/08/2017		Foreign Exchange Option	13.75	Call		424.69430	418.898	16.98	0.4548	0.00	0	0
\$ / R	On	11/08/2017		Foreign Exchange Option	13.75	Put		632.69430	627.498	16.98	0.5452	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Call		581.34630	574.973	16.41	0.5442	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Put		498.04630	492.673	16.41	0.4558	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Call		52.16330	46.592	22.29	0.0621	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Put		3,308.86330	3,304.292	22.29	0.9379	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.80	Call		1,044.06700	1,039.472	15.44	0.7514	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.80	Put		214.96700	211.572	15.44	0.2486	0.00	0	3,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		912.40660	906.791	15.63	0.6978	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		283.30660	278.891	15.63	0.3022	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.14	Call		829.30410	823.256	15.82	0.6584	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,370.90000	986,372.100	21.57	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Call		1,698.63030	1,694.422	15.82	0.9027	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Put		69.53030	66.522	15.82	0.0973	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Call		1,264.34530	1,261.278	15.21	0.8236	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Put		135.24530	133.378	15.21	0.1764	0.00	0	1,125
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,807.38660	3,794.861	21.37	0.9554	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,079.02680	1,074.706	15.40	0.7641	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		199.92680	196.806	15.40	0.2359	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		32.02800	18.505	21.57	0.0268	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,402.92800	4,390.605	21.57	0.9732	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.57	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,455.68610	3,446.880	21.16	0.9410	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		46.89510	33.336	21.35	0.0453	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,787.79510	3,775.436	21.35	0.9547	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		46.69010	33.048	21.36	0.0450	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,797.59010	3,785.148	21.36	0.9550	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		46.48660	32.761	21.37	0.0446	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,846.52920	2,849.139	20.81	0.9052	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		61.30530	54.636	21.04	0.0703	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,232.20530	3,226.736	21.04	0.9297	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		55.57720	45.960	21.15	0.0603	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,426.47720	3,418.060	21.15	0.9397	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		54.78610	44.781	21.16	0.0590	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.72	Put		1,360.07360	1,355.798	18.48	0.7213	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	15.00	Call		221.66430	216.994	19.00	0.2354	0.00	0	600

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	15.00	Put		1,592.56430	1,589.094	19.00	0.7646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		102.47970	102.822	20.29	0.1231	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,473.37970	2,474.922	20.29	0.8769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		75.62920	77.039	20.81	0.0948	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,185.18450	1,180.251	18.07	0.6821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		303.36370	297.379	18.16	0.3086	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,224.26370	1,219.479	18.16	0.6914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		274.89140	269.325	18.42	0.2837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,335.79140	1,331.425	18.42	0.7163	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		269.17360	263.698	18.48	0.2787	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,048.08410	1,042.656	17.74	0.6463	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		354.64120	348.029	17.76	0.3516	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,055.54120	1,050.129	17.76	0.6484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		321.03680	314.815	18.02	0.3236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,161.93680	1,156.915	18.02	0.6764	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		314.28450	308.151	18.07	0.3179	30,815.11	100	7,302
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		664.20830	658.186	16.74	0.5141	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		389.18420	382.380	17.53	0.3794	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		960.08420	954.480	17.53	0.6206	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		383.65240	376.879	17.56	0.3750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		974.55240	968.979	17.56	0.6250	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		357.18410	350.556	17.74	0.3537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		586.16920	580.151	16.51	0.4793	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		556.62000	549.377	16.63	0.5018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		627.52000	621.477	16.63	0.4982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		537.12660	529.902	16.72	0.4885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		658.02660	652.002	16.72	0.5115	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		533.30830	526.086	16.74	0.4859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		340.20410	335.356	15.82	0.3416	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		690.97760	684.231	16.19	0.5846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		461.87760	456.331	16.19	0.4154	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		643.15670	636.187	16.33	0.5565	159,046.68	250	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		514.05670	508.287	16.33	0.4435	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		585.26920	578.051	16.51	0.5207	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		670.88960	663.473	16.31	0.5616	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		521.08960	515.173	16.31	0.4384	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		53.79450	40.778	20.48	0.0545	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,533.99450	3,522.478	20.48	0.9455	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		838.36810	831.796	15.87	0.6497	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		366.26810	361.196	15.87	0.3503	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		327.48080	321.106	18.35	0.3004	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,428.08080	1,423.606	18.35	0.6996	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		43.41590	66.041	21.72	0.0730	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,774.81590	3,799.441	21.72	0.9270	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		759.59200	751.791	16.25	0.5770	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		540.99200	535.191	16.25	0.4230	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	13/11/2017	Foreign Exchange Option	13.98	Call			606.09590	598.348	16.90	0.4747	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			828.49590	823.448	16.90	0.5253	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			849.02600	841.802	16.18	0.5912	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			557.02600	553.002	16.18	0.4088	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			58.53990	85.858	22.05	0.0844	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,006.53990	4,037.058	22.05	0.9156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			110.79150	102.418	15.32	0.1150	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,767.09490	1,757.960	15.26	0.8566	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			139.19490	133.960	15.26	0.1434	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,584.72310	3,602.030	21.36	0.8848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			71.26230	91.930	22.35	0.0853	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,293.36230	4,317.930	22.35	0.9147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,171.37980	2,156.810	15.39	0.9135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			83.47980	72.810	15.39	0.0865	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,948.69150	1,936.418	15.32	0.8850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,519.58000	3,535.815	21.25	0.8815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			113.99060	127.098	21.33	0.1161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,566.09060	3,583.098	21.33	0.8839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			113.30370	126.561	21.34	0.1157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,575.40370	3,592.561	21.34	0.8843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			112.62310	126.030	21.36	0.1152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,417.63960	3,432.072	21.10	0.8761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			122.54590	133.752	21.15	0.1219	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,454.64590	3,469.752	21.15	0.8781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			120.34930	132.047	21.20	0.1205	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,482.44930	3,498.047	21.20	0.8795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			117.48000	129.815	21.25	0.1185	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,610.75100	2,613.311	19.90	0.8176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			177.35670	176.848	20.27	0.1584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,889.45670	2,892.848	20.27	0.8416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			151.36260	155.977	20.65	0.1410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,133.46260	3,141.977	20.65	0.8590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			125.53960	136.072	21.10	0.1239	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,655.06860	1,653.675	18.52	0.6944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			381.02770	375.754	18.54	0.3043	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,663.12770	1,661.754	18.54	0.6957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			237.11050	235.026	19.62	0.2037	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,399.21050	2,401.026	19.62	0.7963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			208.65100	207.311	19.90	0.1824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,188.10900	1,185.463	17.57	0.6012	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			517.61190	511.099	17.61	0.3937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,209.71190	1,207.099	17.61	0.6063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			405.09950	399.574	18.35	0.3207	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,567.19950	1,565.574	18.35	0.6793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			382.96860	377.675	18.52	0.3056	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			908.36640	905.272	16.97	0.5252	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		635.28980	628.354	17.06	0.4631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		947.38980	944.354	17.06	0.5369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		625.05960	618.154	17.10	0.4573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		967.15960	964.154	17.10	0.5427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		526.00900	519.463	17.57	0.3988	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		673.09430	669.912	16.41	0.4445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		723.48600	716.345	16.71	0.5112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		795.58600	792.345	16.71	0.4888	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		689.05530	681.981	16.84	0.4928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		851.15530	847.981	16.84	0.5072	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		656.26640	649.272	16.97	0.4748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		506.04520	503.159	15.98	0.3740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		953.66710	946.862	16.00	0.6215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		515.76710	512.862	16.00	0.3785	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		903.74680	896.835	16.14	0.5993	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		565.84680	562.835	16.14	0.4007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		810.99430	803.912	16.41	0.5555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		389.46410	386.983	15.64	0.3160	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,044.16970	1,037.564	15.77	0.6595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		436.26970	433.564	15.77	0.3405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		979.54420	972.791	15.94	0.6327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		491.64420	488.791	15.94	0.3673	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		963.94520	957.159	15.98	0.6260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		190.97310	190.648	15.23	0.1899	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,418.70060	1,414.027	15.33	0.7817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		230.80060	230.027	15.33	0.2183	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,181.85990	1,175.946	15.56	0.7099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		343.95990	341.946	15.56	0.2901	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,107.36410	1,100.983	15.64	0.6840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,607.76470	1,602.494	15.21	0.8274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		169.86470	168.494	15.21	0.1726	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,528.87310	1,524.648	15.23	0.8101	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		915.30780	908.455	16.15	0.6007	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		568.20780	565.455	16.15	0.3993	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		79.78820	98.928	22.38	0.0901	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,252.68820	4,275.928	22.38	0.9099	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		756.28440	749.232	16.96	0.4869	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		987.58440	986.532	16.96	0.5131	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		768.39550	761.313	16.93	0.4915	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		975.09550	974.113	16.93	0.5085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		214.20940	219.102	21.04	0.1607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,657.50940	3,669.602	21.04	0.8393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		213.43630	218.407	21.05	0.1603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,666.73630	3,678.907	21.05	0.8397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		212.66360	217.716	21.07	0.1598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,900.88420	1,903.353	18.56	0.6751	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			3,675.96360	3,688.216	21.07	0.8402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,431.12110	1,424.553	15.52	0.7232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			384.42110	385.053	15.52	0.2768	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,248.44280	1,241.287	15.72	0.6682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			501.74280	501.787	15.72	0.3318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			487.58420	482.853	18.56	0.3249	0.00	0	3,867
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			668.74520	662.691	17.84	0.4032	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,536.34520	1,539.191	17.84	0.5968	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			486.93360	482.339	18.84	0.3089	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,164.53360	2,168.839	18.84	0.6911	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			897.17770	890.187	17.14	0.4978	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,125.27770	1,126.687	17.14	0.5022	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			944.16850	937.233	17.02	0.5150	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,062.36850	1,063.733	17.02	0.4850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			327.15140	327.962	21.05	0.2010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,761.35140	3,769.362	21.05	0.7990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			326.28160	327.135	21.07	0.2005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,770.48160	3,778.535	21.07	0.7995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			490.96890	487.680	19.45	0.2891	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,605.16890	2,609.080	19.45	0.7109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			328.02040	328.792	21.04	0.2015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,752.22040	3,760.192	21.04	0.7985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,314.99240	3,294.678	14.24	0.9613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			49.19240	36.078	14.24	0.0387	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,660.68540	1,654.261	15.81	0.7273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			444.88540	445.661	15.81	0.2727	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,323.61250	1,316.492	16.28	0.6332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			697.81250	697.892	16.28	0.3668	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,060.82490	1,055.372	17.53	0.5099	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,276.72490	1,276.772	17.53	0.4901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,059.78300	1,055.053	17.81	0.4930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,439.28300	1,438.853	17.81	0.5070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,066.64270	1,061.896	17.79	0.4954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,426.14270	1,425.696	17.79	0.5046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,063.20670	1,058.465	17.80	0.4942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,432.70670	1,432.265	17.80	0.5058	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,202.19430	1,198.516	17.82	0.5165	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,430.89430	1,429.716	17.82	0.4835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,195.76040	1,192.644	18.04	0.5020	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,577.86040	1,576.344	18.04	0.4980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,202.64590	1,199.528	18.02	0.5042	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,564.74590	1,563.228	18.02	0.4958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,199.19760	1,196.080	18.03	0.5031	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,571.29760	1,569.780	18.03	0.4969	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,336.27060	1,334.357	18.04	0.5222	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,577.77060	1,575.457	18.04	0.4778	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,332.18120	1,330.748	18.22	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,722.08120	1,719.248	18.22	0.4904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,339.06030	1,337.623	18.20	0.5116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,708.96030	1,706.123	18.20	0.4884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,335.61560	1,334.184	18.21	0.5106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,715.51560	1,712.684	18.21	0.4894	0.00	0	0
Total \$ / R Option												235,544.62	550	1,797,842
Total \$ / R												1,158,154,140.92	86,742	2,910,925
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.42060		13.42020			0.0000	322,094.40	24	490
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.62790		13.62910			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.83400		13.83790			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.03950		14.04670			0.0000	42,118.50	3	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.25860		14.26580			0.0000	0.00	0	47
Total \$ / R MAXI Future												364,212.90	27	609
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			1,998.58080	1,852.011	25.92	0.0343	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			296,978.58080	296,792.011	25.92	0.9657	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			1,991.07120	1,844.921	25.97	0.0341	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			297,971.07120	297,784.921	25.97	0.9659	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			1,983.59090	1,837.859	26.02	0.0339	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			298,963.59090	298,777.859	26.02	0.9661	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			19,893.64960	19,519.012	19.18	0.2152	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			170,983.64960	170,729.012	19.18	0.7848	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			19,740.53190	19,372.148	19.19	0.2139	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			171,830.53190	171,582.148	19.19	0.7861	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			19,588.32460	19,226.160	19.20	0.2125	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			172,678.32460	172,436.160	19.20	0.7875	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			79,354.51630	78,643.280	16.47	0.5469	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			69,564.51630	69,243.280	16.47	0.4531	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			78,923.97920	78,211.791	16.48	0.5448	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			70,133.97920	69,811.791	16.48	0.4552	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			78,495.21060	77,782.532	16.49	0.5427	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			70,705.21060	70,382.532	16.49	0.4573	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			104,036.61740	103,322.974	16.23	0.5912	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			70,366.61740	70,372.974	16.23	0.4088	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			103,577.12150	102,863.343	16.24	0.5893	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			70,907.12150	70,913.343	16.24	0.4107	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			103,119.11520	102,405.728	16.26	0.5875	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			71,449.11520	71,455.728	16.26	0.4125	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			119,244.67230	118,553.714	16.63	0.5885	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			84,664.67230	84,693.714	16.63	0.4115	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			118,801.33930	118,111.183	16.64	0.5869	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			85,221.33930	85,251.183	16.64	0.4131	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			118,360.32930	117,670.977	16.65	0.5854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			85,780.32930	85,810.977	16.65	0.4146		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												364,212.90	27	609
£ / R	On 24/04/2017	Foreign Exchange Future			17.02890		16.95540			0.0000		0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future			17.03650		16.96750			0.0000		0.00	0	154
£ / R	On 28/04/2017	Foreign Exchange Future			17.04210		16.97750			0.0000		0.00	0	97
£ / R	On 31/05/2017	Foreign Exchange Future			17.15940		17.08840			0.0000		0.00	0	7
£ / R	On 19/06/2017	Foreign Exchange Future			17.22360		17.15240			0.0000		387,393,211.20	22,492	58,212
£ / R	On 18/09/2017	Foreign Exchange Future			17.53370		17.46410			0.0000		9,468,198.00	540	1,946
£ / R	On 18/12/2017	Foreign Exchange Future			17.84530		17.77830			0.0000		0.00	0	215
Total £ / R Future												396,861,409.20	23,032	60,641
£ / R	On 24/04/2017	Foreign Exchange Option	16.14	Call			839.62600	901.181	28.33	0.9488		0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option	16.14	Put			24.22600	12.281	28.33	0.0512		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put			7,012.52880	6,943.555	72.61	0.9999		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call			0.02880	0.055	72.61	0.0001		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call			208.99770	227.321	19.28	0.5386		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put			231.49770	185.221	19.28	0.4614		0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Call			289.37200	309.196	18.76	0.4083		0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Put			650.97200	599.796	18.76	0.5917		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call			860.93360	909.473	16.73	0.7459		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put			208.53360	185.873	16.73	0.2541		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call			370.45210	393.850	18.38	0.4308		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put			718.05210	670.250	18.38	0.5692		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call			90.65650	96.031	20.89	0.1342		0.00	0	1,200
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put			1,938.25650	1,872.431	20.89	0.8658		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call			5.41690	5.815	32.81	0.0079		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put			6,873.01690	6,802.215	32.81	0.9921		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call			5.36630	5.761	32.81	0.0079		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put			6,882.96630	6,812.161	32.81	0.9921		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call			5.31610	5.707	32.81	0.0078		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put			6,892.91610	6,822.107	32.81	0.9922		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			602.20610	627.403	18.29	0.4370		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put			1,128.10610	1,083.703	18.29	0.5630		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			599.01360	624.081	18.30	0.4352		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			1,134.91360	1,090.381	18.30	0.5648		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			595.83350	620.780	18.32	0.4334		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put			1,141.73350	1,097.080	18.32	0.5666		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			32.68900	52.441	23.00	0.0413		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			7,414.38900	7,367.142	23.00	0.9587		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			33.07410	52.988	23.00	0.0416		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			7,394.77410	7,347.688	23.00	0.9584		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			32.88100	52.714	23.00	0.0414		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			7,404.58100	7,357.414	23.00	0.9586		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	2,400
Total £ / R												396,861,409.20	23,032	63,041
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12339		0.12375			0.0000	0.00	0	3,823
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12581		0.12619			0.0000	0.00	0	50
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12829		0.12871			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,873
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.46810	0.432	25.45	0.0012	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,625.66810	4,661.632	25.45	0.9988	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			11.51310	9.601	23.30	0.0226	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,636.71310	2,670.801	23.30	0.9774	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			2.50090	2.111	24.52	0.0055	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,627.70090	3,663.311	24.52	0.9945	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			104.84190	97.520	21.80	0.1190	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,485.54190	2,517.020	21.80	0.8810	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			49.53470	45.896	22.93	0.0605	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,430.23470	3,465.396	22.93	0.9395	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			23.17590	21.594	23.88	0.0303	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,403.87590	4,441.094	23.88	0.9697	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,962.68620	1,927.090	16.38	0.8883	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			91.48620	98.290	16.38	0.1117	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,230.33890	1,198.497	17.55	0.7047	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			359.13890	369.697	17.55	0.2953	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			744.85420	718.095	19.07	0.4970	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			873.65420	889.295	19.07	0.5030	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,873
€ / R	On	28/04/2017	Foreign Exchange Future			14.25420		14.27540			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.42270		14.39850			0.0000	3,706,633.90	257	108,489
€ / R	On	18/09/2017	Foreign Exchange Future			14.71400		14.69170			0.0000	0.00	0	6,748
€ / R	On	18/12/2017	Foreign Exchange Future			15.01040		14.99060			0.0000	0.00	0	4,478
€ / R	On	19/03/2018	Foreign Exchange Future			15.31480		15.29950			0.0000	0.00	0	1,269
Total € / R Future												3,706,633.90	257	120,989
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			509.13820	480.055	18.22	0.8741	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			33.73820	25.855	18.22	0.1259	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			522.22940	527.988	15.03	0.6508	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			233.72940	215.288	15.03	0.3492	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			35.48150	32.714	19.16	0.0679	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,804.70570	4,780.138	27.09	0.9943	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,896.98150	1,870.014	19.16	0.9321	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			3.29830	2.922	27.09	0.0059	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,784.79830	4,760.222	27.09	0.9941	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.25170	2.880	27.09	0.0058	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,794.75170	4,770.180	27.09	0.9942	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.20570	2.838	27.09	0.0057	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			14.97530	14.311	20.58	0.0207	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,783.27530	4,760.311	20.58	0.9793	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			14.82200	14.162	20.58	0.0206	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,793.12200	4,770.162	20.58	0.9794	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			14.67010	14.015	20.58	0.0204	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,802.97010	4,780.015	20.58	0.9796	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,307.50930	1,318.408	14.85	0.7376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			316.90930	308.008	14.85	0.2624	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			361.00950	360.076	17.32	0.2906	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,760.40950	1,739.676	17.32	0.7094	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			156.18550	154.013	19.30	0.1374	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,215.58550	3,193.613	19.30	0.8626	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			155.66980	153.490	19.32	0.1369	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,225.06980	3,203.090	19.32	0.8631	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			155.15700	152.970	19.34	0.1364	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,234.55700	3,212.570	19.34	0.8636	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			31.66190	30.319	22.17	0.0306	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,451.06190	6,429.919	22.17	0.9694	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			689.90580	678.645	15.35	0.3920	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,129.29050	1,133.427	15.33	0.6116	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			679.79050	668.627	15.33	0.3884	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,124.34130	1,128.426	15.34	0.6098	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			684.84130	673.626	15.34	0.3902	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,119.40580	1,123.445	15.35	0.6080	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												3,706,633.90	257	156,989
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.06970		10.10750			0.0000	0.00	0	23,489
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.21110		10.25030			0.0000	5,105,550.00	500	3,805
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.35320		10.39510			0.0000	0.00	0	58
Total AU\$ / R Future												5,105,550.00	500	27,352
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			10.85440	10.135	22.72	0.0290	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,963.35440	2,000.435	22.72	0.9710	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			10.78900	10.079	22.79	0.0288	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,973.28900	2,010.379	22.79	0.9712	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			10.92070	10.193	22.66	0.0292	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,953.42070	1,990.493	22.66	0.9708	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			29.57300	22.445	16.20	0.0520	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,949.27300	1,981.345	16.20	0.9480	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	12.18	Call			29.20070	22.091	16.21	0.0512	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,958.90070	1,990.991	16.21	0.9488	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			28.83250	21.743	16.22	0.0505	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,968.53250	2,000.644	16.22	0.9495	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			93.97290	97.341	15.38	0.1523	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,568.87290	1,614.141	15.38	0.8477	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			92.78240	96.339	15.39	0.1509	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,577.68240	1,623.139	15.39	0.8491	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			95.17900	98.356	15.37	0.1537	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,560.07900	1,605.156	15.37	0.8463	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,105,550.00	500	27,352
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.99200		10.04570			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.16020		10.21610			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.32920		10.38780			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			15.25030	13.158	21.62	0.0383	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,699.55030	1,751.158	21.62	0.9617	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			15.15060	13.076	21.69	0.0380	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,709.45060	1,761.076	21.69	0.9620	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			15.05260	12.995	21.76	0.0377	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,719.35260	1,770.995	21.76	0.9623	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			105.48700	92.632	16.17	0.1711	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,169.38700	1,212.432	16.17	0.8289	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			104.06580	91.227	16.17	0.1690	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,177.96580	1,221.027	16.17	0.8310	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			102.66060	89.841	16.17	0.1669	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,186.56060	1,229.641	16.17	0.8331	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			420.30220	393.024	14.35	0.4578	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			562.50220	593.824	14.35	0.5422	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			416.52870	389.430	14.36	0.4547	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			568.72870	600.230	14.36	0.5453	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			412.78650	385.863	14.38	0.4516	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			574.98650	606.663	14.38	0.5484	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	10
CHF / R	On	19/06/2017	Foreign Exchange Future			13.49720		13.48380			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.78820		13.77630			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.08490		14.07610			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	15.87	Call			20.60800	19.487	22.16	0.0407	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,406.80800	2,392.287	22.16	0.9593	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			20.41010	19.298	22.19	0.0403	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,416.61010	2,402.098	22.19	0.9597	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			20.21500	19.110	22.22	0.0399	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,426.41500	2,411.910	22.22	0.9601	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			171.67600	176.251	18.77	0.2000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,775.37600	1,768.051	18.77	0.8000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			170.32010	174.909	18.78	0.1987	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,784.02010	1,776.709	18.78	0.8013	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			168.97730	173.578	18.79	0.1974	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,792.67730	1,785.378	18.79	0.8026	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			767.51730	768.624	16.10	0.5402	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			711.41730	703.724	16.10	0.4598	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			763.14160	764.208	16.11	0.5380	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			717.04160	709.308	16.11	0.4620	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			758.78790	759.819	16.12	0.5359	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			722.68790	714.919	16.12	0.4641	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			1.94210		1.94380			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96020		1.96200			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97780		1.98020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,998.68530	3,013.303	20.82	0.9489	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			35.57180	33.253	21.20	0.0490	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,097.57180	3,112.253	21.20	0.9510	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			34.55000	32.291	21.58	0.0470	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,196.55000	3,211.291	21.58	0.9530	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			36.68530	34.303	20.82	0.0511	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			286.25530	277.942	17.21	0.2313	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,066.25530	2,075.942	17.21	0.7687	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			270.32150	262.447	17.31	0.2202	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,150.32150	2,160.447	17.31	0.7798	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			253.48460	247.107	17.39	0.2094	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,233.48460	2,245.107	17.39	0.7906	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			880.83100	885.404	15.17	0.4463	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,181.12920	1,161.884	15.08	0.5864	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			779.12920	783.884	15.08	0.4136	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,131.13190	1,110.581	15.11	0.5700	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	1.95	Put			829.13190	832.581	15.11	0.4300	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,082.83100	1,063.404	15.17	0.5537	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.93130		1.93430			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			496.35620	485.057	16.64	0.7311	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			120.90640	76.042	16.76	0.2202	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			577.90640	563.042	16.76	0.7798	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			161.43240	125.007	16.51	0.3236	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			418.43240	412.007	16.51	0.6764	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			139.35620	98.057	16.64	0.2689	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.94060		1.93780			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			68.77740	65.920	20.58	0.0901	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,490.77740	2,459.920	20.58	0.9099	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			77.01230	73.694	19.94	0.1015	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,299.01230	2,267.694	19.94	0.8985	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			72.71820	69.637	20.26	0.0955	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,394.71820	2,363.637	20.26	0.9045	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			1.72850		1.72870			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75780		1.75820			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78590		1.78690			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			39.20720	36.667	20.79	0.0599	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,552.20720	2,551.666	20.79	0.9401	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			42.24830	39.513	19.90	0.0662	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,355.24830	2,354.513	19.90	0.9338	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			40.65210	38.018	20.34	0.0629	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,453.65210	2,453.018	20.34	0.9371	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			250.29200	244.502	19.34	0.2090	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,268.29200	2,266.502	19.34	0.7910	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			279.14360	272.363	19.08	0.2298	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,097.14360	2,094.363	19.08	0.7702	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			265.07720	258.624	19.23	0.2194	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,183.07720	2,180.624	19.23	0.7806	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,068.90510	1,057.099	15.98	0.5703	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			799.90510	798.099	15.98	0.4297	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,024.67170	1,012.889	16.10	0.5532	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			855.67170	853.889	16.10	0.4468	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			982.22370	970.472	16.22	0.5363	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			913.22370	911.472	16.22	0.4637	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			0.12850		0.12840			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12810		0.12820			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12810		0.12810			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			9.39090		9.40300			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.51570		9.52890			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.64030		9.65550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			12.62890	11.732	20.58	0.0382	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,549.62890	1,560.832	20.58	0.9618	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			12.52460	11.630	20.65	0.0378	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,559.52460	1,570.730	20.65	0.9622	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			12.42210	11.530	20.72	0.0374	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,569.42210	1,580.630	20.72	0.9626	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,124.95400	1,133.301	15.72	0.8378	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			82.64290	77.706	15.72	0.1600	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,133.74290	1,142.006	15.72	0.8400	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			81.44740	76.432	15.73	0.1579	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,142.54740	1,150.732	15.73	0.8421	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			83.85400	79.001	15.72	0.1622	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			436.65850	428.960	16.24	0.4708	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			601.15850	608.660	16.24	0.5292	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			435.97800	428.275	15.94	0.4756	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			580.47800	587.975	15.94	0.5244	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			436.30480	428.604	16.09	0.4732	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			590.80480	598.304	16.09	0.5268	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.28380		1.27830			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.29950		1.29400			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.31440		1.30910			0.0000	0.00	0	0
Total PULA / R Future									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			1,217.00000	1,162.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Put			1,017.00000	962.000		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			1,117.00000	1,062.000		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			660.00000	605.000		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			760.00000	705.000		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			860.00000	805.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	44.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			9.00000	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			109.00000	56.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			91.00000	144.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.28340		1.27810			0.0000	0.00	0	4,098
QUANTO £On 18/09/2017 Foreign Exchange Future			1.28660		1.28140			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29000		1.28480			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,098
Total QUANTO £ / \$									0.00	0	4,098
QUANTO €On 19/06/2017 Foreign Exchange Future			1.07470		1.07290			0.0000	10,747.00	10	30,283
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07970		1.07800			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.08500		1.08330			0.0000	0.00	0	0
Total QUANTO € / \$ Future									10,747.00	10	30,283
Total QUANTO € / \$									10,747.00	10	30,283

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/06/2017	Foreign Exchange Future			22,696.28000		22,686.70000			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			9.60630		9.60820			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			29.89080	28.051	16.40	0.0955	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			931.69080	931.751	16.40	0.9045	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			29.18330	27.347	16.42	0.0934	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			940.98330	941.047	16.42	0.9066	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			28.49220	26.659	16.44	0.0913	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			950.29220	950.359	16.44	0.9087	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			3.59890		3.59420			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			6.12460	5.657	23.25	0.0421	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			671.92460	666.757	23.25	0.9579	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			6.06060	5.596	23.46	0.0414	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			681.86060	676.696	23.46	0.9586	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			5.99950	5.538	23.67	0.0407	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			691.79950	686.638	23.67	0.9593	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			1.39920		1.39630			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.37650		1.37400			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35550		1.35340			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 563 967 149.30	110,018	1,364,048
Total Options												235 544.62	550	1,836,242
Grand Total:												1,564,202,693.92	110,568	3,200,290