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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/04/2017 Foreign Exchange Future			13.16880		13.28720			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.17300		13.28720			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.17300		13.29170			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.16850		13.29280			0.0000	790,110.00	60	20
\$ / R On 26/04/2017 Foreign Exchange Future			13.17050		13.31260			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.17450		13.29620			0.0000	14,900,359.50	1,131	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.18240		13.30080			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.18670		13.30630			0.0000	65,933,500.00	5,000	5,000
\$ / R On 11/05/2017 Foreign Exchange Future			13.20320		13.32550			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.20560		13.32820			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.21270		13.33650			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.22210		13.34740			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.23840		13.36490			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.24980		13.37660			0.0000	0.00	0	843
\$ / R On 19/06/2017 Foreign Exchange Future			13.29280		13.42060			0.0000	1,602,486,918.40	120,553	973,877
\$ / R On 28/06/2017 Foreign Exchange Future			13.31310		13.44120			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.31760		13.44580			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.32890		13.45710			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.34020		13.46850			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.34470		13.47310			0.0000	0.00	0	0
\$ / R On 17/07/2017 Foreign Exchange Future			13.35600		13.48440			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			13.36500		13.49360			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.37400		13.50270			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.37840		13.50720			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.38730		13.51630			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.41190		13.54140			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.45210		13.58230			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.49670		13.62790			0.0000	170,139,400.20	12,606	48,860
\$ / R	On	27/09/2017	Foreign Exchange Future			13.51680		13.64830			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.51900		13.65060			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.57480		13.70750			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.58370		13.71660			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.62090		13.75490			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.65380		13.78880			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.69770		13.83400			0.0000	12,506,000.10	913	91,932
\$ / R	On	22/12/2017	Foreign Exchange Future			13.70650		13.84300			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.82250		13.96270			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.82690		13.96720			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.89670		14.03950			0.0000	0.00	0	424
\$ / R	On	25/04/2018	Foreign Exchange Future			13.97760		14.12350			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.01390		14.16350			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.02290		14.17350			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.10010		14.25860			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.22720		14.39860			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.30670		14.48620			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.43600		14.62880			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.50640		14.70630			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.64490		14.85890			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71980		14.94150			0.0000	0.00	0	0
Total \$ / R Future												1,866,756,288.20	140,263	1,131,275
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			428.56020	308.800	20.00	1.0000	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			1.36020	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			0.96230	0.186	53.89	0.0017	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,023.76230	1,137.186	53.89	0.9983	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			43.23060	28.307	26.47	0.1513	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			311.53060	415.307	26.47	0.8487	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call			18.64780	12.294	32.79	0.0634	0.00	0	2,500
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put			616.94780	729.294	32.79	0.9366	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			285.74800	183.837	19.92	0.6430	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			52.94800	75.337	19.92	0.3570	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.85780	0.639	41.84	0.0033	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,768.05780	1,892.139	41.84	0.9967	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.45610	0.770	70.54	0.0024	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,377.65610	3,502.270	70.54	0.9976	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			11.52810	9.025	33.67	0.0432	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			818.72810	940.525	33.67	0.9568	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			1.03210	0.760	41.45	0.0039	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,708.23210	1,832.260	41.45	0.9961	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			60.23430	41.573	24.69	0.1988	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			267.43430	373.073	24.69	0.8012	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			25.36660	20.216	30.07	0.0945	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			532.56660	651.716	30.07	0.9055	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.13490	0.115	45.94	0.0006	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,397.33490	2,521.615	45.94	0.9994	0.00	0	0
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Call			0.00000	85.148	20.76	0.3615	425,739.50	5,000	2,500
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Put			0.00000	214.648	20.76	0.6385	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			9.10470	6.947	27.98	0.0329	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			942.90470	1,062.447	27.98	0.9671	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			349.31570	255.951	19.81	0.6805	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			53.11570	81.451	19.81	0.3195	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			72.60940	52.290	18.83	0.2089	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			331.80940	429.890	18.83	0.7911	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			713.85890	602.334	19.05	0.9074	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			13.05890	19.934	19.05	0.0926	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			601.00580	495.742	18.76	0.8570	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			20.20580	33.342	18.76	0.1430	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			226.02870	165.700	17.63	0.4778	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			139.72870	199.000	17.63	0.5222	0.00	0	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			66.67370	44.226	18.50	0.1749	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			410.37370	507.526	18.50	0.8251	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			0.00000	170.177	17.61	0.4865	1,701,772.00	10,000	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			0.00000	193.477	17.61	0.5135	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			416.58410	332.285	17.20	0.6542	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			91.08410	129.085	17.20	0.3458	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			149.87820	108.555	18.27	0.3018	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			344.37820	425.355	18.27	0.6982	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			10.51730	7.215	26.37	0.0235	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,685.01730	1,804.015	26.37	0.9765	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			53.94630	39.588	20.20	0.1245	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			725.74630	833.988	20.20	0.8755	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			35.44350	25.927	21.86	0.0821	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			957.24350	1,070.326	21.86	0.9179	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			67.40220	48.666	19.71	0.1427	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			710.90220	815.966	19.71	0.8573	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			142.58930	103.927	18.73	0.2547	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			505.18930	591.827	18.73	0.7453	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			238.92280	187.535	17.94	0.3748	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			374.02280	449.135	17.94	0.6252	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			11.23850	9.583	29.01	0.0220	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,616.33850	2,741.183	29.01	0.9780	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			563.96420	474.839	16.40	0.6815	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			117.36420	155.039	16.40	0.3185	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	11.78	Call			1,660.18960	1,535.401	18.74	0.9483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			19.58960	22.601	18.74	0.0517	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,446.40120	1,323.745	17.64	0.9287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			25.80120	30.945	17.64	0.0713	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,350.86160	1,230.347	17.35	0.9149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,635.54980	4,762.388	31.31	0.9905	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			5.40860	4.557	31.31	0.0084	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,734.80860	4,861.757	31.31	0.9916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,799.24110	2,925.800	26.11	0.9653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			19.34910	18.148	26.39	0.0337	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,858.74910	2,985.348	26.39	0.9663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.65360	0.543	31.31	0.0012	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,290.05360	6,417.743	31.31	0.9988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			6.14980	5.188	31.31	0.0095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,463.99660	2,589.160	24.54	0.9577	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			22.22370	20.318	25.16	0.0387	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,601.62370	2,727.518	25.16	0.9613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			2.80810	2.353	31.31	0.0046	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,232.20810	5,359.553	31.31	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			19.84110	18.600	26.11	0.0347	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,141.26340	2,264.487	23.14	0.9464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			26.12200	23.084	24.20	0.0447	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,385.52200	2,510.284	24.20	0.9553	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			16.35260	15.378	28.61	0.0272	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,325.75260	3,452.578	28.61	0.9728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			24.59660	21.961	24.54	0.0423	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,112.06770	2,235.074	23.02	0.9451	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			32.39700	27.676	23.06	0.0544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,121.79700	2,244.876	23.06	0.9456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			20.73120	19.416	25.63	0.0366	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,700.13120	2,826.616	25.63	0.9634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			31.86340	27.287	23.14	0.0536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,630.72560	1,748.579	20.90	0.9168	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			44.49730	36.450	21.53	0.0729	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,773.89730	1,893.650	21.53	0.9271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			24.78020	22.096	24.50	0.0426	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,454.18020	2,579.296	24.50	0.9574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			32.66770	27.873	23.02	0.0549	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,171.97040	1,278.692	19.18	0.8597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			66.01850	51.976	19.84	0.1051	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,395.41850	1,509.176	19.84	0.8949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			32.12860	27.480	23.10	0.0540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,131.52860	2,254.680	23.10	0.9460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			51.32560	41.379	20.90	0.0832	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			958.90470	1,060.099	18.80	0.8090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			127.78670	101.428	18.81	0.1887	0.00	0	3,156

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		967.18670	1,068.628	18.81	0.8113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		35.56220	29.979	22.59	0.0593	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,014.96220	2,137.179	22.59	0.9407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		92.57040	71.492	19.18	0.1403	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		861.29070	959.387	18.61	0.7799	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		142.15220	113.778	18.69	0.2076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		901.55220	1,000.978	18.69	0.7924	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		57.21520	45.627	20.43	0.0920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,526.61520	1,642.827	20.43	0.9080	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		129.50470	102.900	18.80	0.1910	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		759.03120	853.987	18.41	0.7445	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		170.89870	138.777	18.47	0.2442	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		790.29870	885.977	18.47	0.7558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		116.36240	91.657	18.92	0.1733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,025.76240	1,128.857	18.92	0.8267	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		151.89070	122.187	18.61	0.2201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		609.59760	697.963	17.96	0.6836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		221.82580	183.582	18.04	0.3067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		631.22580	720.782	18.04	0.6933	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		133.00340	105.905	18.76	0.1956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		942.40340	1,043.104	18.76	0.8044	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		179.63120	146.787	18.41	0.2555	0.00	0	1,250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		411.05290	485.877	17.23	0.5740	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		263.50610	219.451	17.69	0.3540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		532.90610	616.651	17.69	0.6460	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		155.95730	125.708	18.58	0.2253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		845.35730	942.908	18.58	0.7747	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		230.19760	190.763	17.96	0.3164	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		331.70380	398.389	16.88	0.5157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		378.11820	319.255	16.95	0.4715	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		347.51820	416.455	16.95	0.5285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		211.11460	174.410	18.13	0.2941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		660.51460	751.610	18.13	0.7059	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		331.65290	278.677	17.23	0.4260	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		286.69580	347.151	16.69	0.4764	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		421.88940	356.226	16.73	0.5103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		301.28940	363.426	16.73	0.4897	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		260.30100	216.684	17.72	0.3504	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		539.70100	623.884	17.72	0.6496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		392.30380	331.189	16.88	0.4843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		236.74420	290.959	16.52	0.4272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		463.89620	393.724	16.61	0.5459	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		263.29620	320.924	16.61	0.4541	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		352.02600	296.514	17.10	0.4464	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		381.42600	453.714	17.10	0.5536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		437.29580	369.951	16.69	0.5236	0.00	0	3,000

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	13.00	Put			174.12640	219.241	16.28	0.3555	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			532.46810	455.460	16.43	0.5997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			211.86810	262.660	16.43	0.4003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			401.98460	339.359	16.83	0.4929	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			321.38460	386.559	16.83	0.5071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			497.34420	423.759	16.52	0.5728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			112.30900	146.446	15.98	0.2691	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			661.58340	573.317	16.13	0.6884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			140.98340	180.517	16.13	0.3116	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			447.79710	379.324	16.66	0.5325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			277.19710	336.524	16.66	0.4675	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			594.72640	512.041	16.28	0.6445	409,632.56	800	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			83.48730	103.788	15.75	0.2095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			803.43970	702.465	15.84	0.7673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			92.83970	119.665	15.84	0.2327	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			514.69540	439.400	16.48	0.5862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			224.09540	276.600	16.48	0.4138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			732.90900	639.246	15.98	0.7309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			40.17850	49.953	16.91	0.1102	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,073.69240	958.868	16.48	0.8586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			53.09240	66.068	16.48	0.1414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			647.84940	560.687	16.16	0.6797	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			147.24940	187.887	16.16	0.3203	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			854.08730	746.588	15.75	0.7905	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			30.26160	37.547	17.35	0.0851	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			984.35090	872.124	16.19	0.8339	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			63.75090	79.324	16.19	0.1661	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			762.64800	666.897	15.92	0.7473	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			102.04800	134.097	15.92	0.2527	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,210.77850	1,092.753	16.91	0.8898	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			366.42130	312.631	17.17	0.4406	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			425.22130	499.531	17.17	0.5594	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			21.99270	21.372	25.03	0.0382	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,820.79270	2,948.272	25.03	0.9618	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			300.66860	255.364	17.64	0.3726	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			554.86860	637.764	17.64	0.6274	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			229.54400	194.215	18.21	0.2913	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			772.44400	865.315	18.21	0.7087	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			226.82020	193.175	18.29	0.2826	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			828.32020	922.975	18.29	0.7174	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			263.91600	226.487	18.04	0.3183	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			740.81600	831.787	18.04	0.6817	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			19.24710	15.686	30.22	0.0229	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,526.14710	4,650.986	30.22	0.9771	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			349.28840	303.202	17.45	0.3932	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			584.88840	667.202	17.45	0.6068	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	21/07/2017		Foreign Exchange Option	14.56	Call		162.11110	138.983	19.26	0.2012	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Put		1,228.51110	1,333.983	19.26	0.7988	0.00	0	0
\$ / R	On	25/07/2017		Foreign Exchange Option	13.20	Call		609.95820	537.926	16.39	0.5784	0.00	0	0
\$ / R	On	25/07/2017		Foreign Exchange Option	13.20	Put		307.25820	363.926	16.39	0.4216	0.00	0	2,000
\$ / R	On	25/07/2017		Foreign Exchange Option	14.30	Call		217.91130	188.257	18.62	0.2568	0.00	0	2,000
\$ / R	On	25/07/2017		Foreign Exchange Option	14.30	Put		1,015.21130	1,114.257	18.62	0.7432	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Call		28.97750	31.320	23.67	0.0481	0.00	0	60
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Put		3,051.77750	3,182.920	23.67	0.9519	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Call		468.05140	411.905	16.93	0.4764	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Put		460.85140	533.505	16.93	0.5236	0.00	0	60
\$ / R	On	31/07/2017		Foreign Exchange Option	13.72	Call		394.58980	346.374	17.33	0.4121	0.00	0	0
\$ / R	On	31/07/2017		Foreign Exchange Option	13.72	Put		598.28980	679.074	17.33	0.5879	0.00	0	0
\$ / R	On	11/08/2017		Foreign Exchange Option	13.75	Call		418.89750	370.254	17.32	0.4168	0.00	0	0
\$ / R	On	11/08/2017		Foreign Exchange Option	13.75	Put		627.49750	708.354	17.32	0.5832	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Call		574.97330	513.526	16.68	0.5058	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Put		492.67330	561.426	16.68	0.4942	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Call		46.59240	42.485	22.75	0.0571	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Put		3,304.29240	3,430.385	22.75	0.9429	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.80	Call		1,039.47220	946.067	15.60	0.7185	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.80	Put		211.57220	249.367	15.60	0.2815	0.00	0	3,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		906.79060	823.105	15.86	0.6623	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		278.89060	326.405	15.86	0.3377	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.14	Call		823.25560	745.198	16.06	0.6221	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,372.10000	986,503.300	21.63	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Call		1,694.42210	1,570.365	15.46	0.8909	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Put		66.52210	73.665	15.46	0.1091	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Call		1,261.27790	1,157.200	15.36	0.7956	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Put		133.37790	160.500	15.36	0.2044	0.00	0	1,125
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,794.86110	3,921.293	21.53	0.9609	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,074.70580	979.436	15.56	0.7320	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		196.80580	232.736	15.56	0.2680	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		18.50530	15.239	21.63	0.0228	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,390.60530	4,518.539	21.63	0.9772	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.63	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,446.88050	3,571.376	21.29	0.9484	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		33.33620	28.474	21.51	0.0397	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,775.43620	3,901.774	21.51	0.9603	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		33.04780	28.232	21.52	0.0394	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,785.14780	3,911.532	21.52	0.9606	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		32.76110	27.993	21.53	0.0391	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,849.13900	2,968.556	20.87	0.9168	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		54.63620	46.359	21.14	0.0615	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,226.73620	3,349.659	21.14	0.9385	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		45.95990	39.067	21.27	0.0528	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,418.05990	3,542.367	21.27	0.9472	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		44.78050	38.076	21.29	0.0516	0.00	0	110

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,355.79760	1,458.542	18.77	0.7449	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		216.99380	191.202	19.20	0.2138	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,589.09380	1,694.502	19.20	0.7862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		102.82190	89.638	20.48	0.1102	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,474.92190	2,592.938	20.48	0.8898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		77.03900	65.256	20.87	0.0832	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,180.25110	1,278.604	18.37	0.7081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		297.37940	265.587	18.46	0.2831	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,219.47940	1,318.887	18.46	0.7169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		269.32530	240.310	18.71	0.2599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,331.42530	1,433.610	18.71	0.7401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		263.69760	235.242	18.77	0.2551	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,042.65550	1,136.867	18.04	0.6745	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		348.02940	311.299	18.05	0.3235	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,050.12940	1,144.599	18.05	0.6765	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		314.81540	281.318	18.31	0.2972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,156.91540	1,254.618	18.31	0.7028	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		308.15110	275.304	18.37	0.2919	0.00	0	7,302
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		658.18640	736.377	17.04	0.5484	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		382.38040	342.176	17.82	0.3498	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		954.48040	1,045.476	17.82	0.6502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		376.87920	337.223	17.85	0.3456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		968.97920	1,060.523	17.85	0.6544	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		350.55550	313.567	18.04	0.3255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		580.15120	653.732	16.81	0.5147	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		549.37720	494.395	16.93	0.4670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		621.47720	697.695	16.93	0.5330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		529.90230	476.568	17.02	0.4542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		652.00230	729.868	17.02	0.5458	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		526.08640	473.077	17.04	0.4516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		335.35560	388.498	16.06	0.3779	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		684.23100	616.471	16.43	0.5481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		456.33100	519.771	16.43	0.4519	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		636.18670	572.267	16.58	0.5203	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		508.28670	575.567	16.58	0.4797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		578.05120	520.432	16.81	0.4853	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		663.47300	598.813	16.55	0.5264	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		515.17300	582.013	16.55	0.4736	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		40.77850	33.106	20.43	0.0461	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,522.47850	3,646.306	20.43	0.9539	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		831.79600	754.669	16.10	0.6145	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		361.19600	415.669	16.10	0.3855	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		321.10610	290.377	18.63	0.2782	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,423.60610	1,525.577	18.63	0.7218	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		66.04070	55.292	21.65	0.0636	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,799.44070	3,921.592	21.65	0.9364	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		751.79090	684.473	16.47	0.5444	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		535.19090	600.773	16.47	0.4556	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		598.34770	544.902	17.14	0.4455	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		823.44770	904.002	17.14	0.5545	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		841.80230	771.182	16.38	0.5606	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		553.00230	617.382	16.38	0.4394	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		85.85800	76.066	22.17	0.0766	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,037.05800	4,162.266	22.17	0.9234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		377.67470	343.318	18.71	0.2850	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		905.27210	986.239	17.17	0.5525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		628.35360	574.538	17.26	0.4361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		944.35360	1,026.838	17.26	0.5639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		618.15370	565.084	17.30	0.4305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		964.15370	1,047.384	17.30	0.5695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		519.46290	474.312	17.78	0.3742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		669.91220	739.549	16.61	0.4735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		716.34460	656.246	16.91	0.4829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		792.34460	868.546	16.91	0.5171	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		681.98070	624.302	17.04	0.4650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		847.98070	926.602	17.04	0.5350	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		649.27210	593.939	17.17	0.4475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		503.15890	563.046	16.17	0.4036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		946.86240	871.079	16.20	0.5919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		512.86240	573.379	16.20	0.4081	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		896.83530	824.155	16.33	0.5698	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		562.83530	626.455	16.33	0.4302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		803.91220	737.249	16.61	0.5265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		386.98280	437.721	15.82	0.3450	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,037.56420	956.392	15.97	0.6301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		433.56420	488.692	15.97	0.3699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		972.79060	895.435	16.13	0.6031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		488.79060	547.735	16.13	0.3969	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		957.15890	880.746	16.17	0.5964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		190.64770	219.486	15.30	0.2128	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,414.02660	1,310.803	15.41	0.7571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		230.02660	263.103	15.41	0.2429	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,175.94550	1,083.334	15.65	0.6822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		341.94550	385.633	15.65	0.3178	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,100.98280	1,015.421	15.82	0.6550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,602.49360	1,490.969	15.23	0.8063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		168.49360	193.269	15.23	0.1937	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,524.64770	1,417.186	15.30	0.7872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		102.41780	118.755	15.34	0.1309	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,757.95990	1,641.379	15.25	0.8384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		133.95990	153.679	15.25	0.1616	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,602.02960	3,725.314	21.50	0.8943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			91.93020	77.454	22.19	0.0749	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,317.93020	4,439.754	22.19	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,156.81030	2,033.334	15.43	0.9003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			72.81030	85.634	15.43	0.0997	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,936.41780	1,816.455	15.34	0.8691	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,535.81470	3,658.769	21.40	0.8912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			127.09750	113.987	21.47	0.1066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,583.09750	3,706.287	21.47	0.8934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			126.56090	113.499	21.48	0.1061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,592.56090	3,715.799	21.48	0.8939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			126.02960	113.014	21.50	0.1057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,432.07210	3,554.486	21.24	0.8861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			133.75230	120.066	21.30	0.1120	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,469.75230	3,592.366	21.30	0.8880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			132.04660	118.508	21.34	0.1106	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,498.04660	3,620.808	21.34	0.8894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			129.81470	116.469	21.40	0.1088	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,613.31070	2,728.408	20.04	0.8319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			176.84850	159.151	20.43	0.1459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,892.84850	3,011.451	20.43	0.8541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			155.97730	140.386	20.81	0.1298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,141.97730	3,262.686	20.81	0.8702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			136.07210	122.186	21.24	0.1139	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,653.67470	1,755.618	18.71	0.7150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			375.75360	341.413	18.72	0.2837	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,661.75360	1,763.713	18.72	0.7163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			235.02640	211.236	19.76	0.1880	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,401.02640	2,513.536	19.76	0.8120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			207.31070	186.108	20.04	0.1681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,185.46290	1,276.612	17.78	0.6258	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			511.09940	466.743	17.82	0.3692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,207.09940	1,299.043	17.82	0.6308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			399.57440	364.294	18.56	0.2997	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,565.57440	1,666.594	18.56	0.7003	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			908.45530	835.376	16.34	0.5715	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			565.45530	628.876	16.34	0.4285	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			98.92780	83.609	22.21	0.0794	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,275.92780	4,397.109	22.21	0.9206	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			749.23220	690.293	17.14	0.4617	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			986.53220	1,067.793	17.14	0.5383	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			761.31300	701.652	17.10	0.4663	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			974.11300	1,054.752	17.10	0.5337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			219.10200	199.747	21.16	0.1499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,669.60200	3,793.047	21.16	0.8501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			218.40730	199.105	21.17	0.1494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,678.90730	3,802.405	21.17	0.8506	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	Call			217.71590	198.466	21.19	0.1489	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,903.35270	2,005.541	18.69	0.6943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,688.21590	3,811.766	21.19	0.8511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,424.55270	1,325.102	15.59	0.6993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			385.05270	428.402	15.59	0.3007	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,241.28690	1,153.461	15.86	0.6426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			501.78690	556.761	15.86	0.3574	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			482.85270	442.242	18.69	0.3057	0.00	0	3,867
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			482.33900	442.584	18.95	0.2910	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,168.83900	2,274.984	18.95	0.7090	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			662.69060	612.056	17.98	0.3823	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,539.19060	1,634.456	17.98	0.6177	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			890.18720	824.273	17.28	0.4744	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,126.68720	1,210.373	17.28	0.5256	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			937.23320	868.362	17.16	0.4914	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,063.73320	1,145.462	17.16	0.5086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			327.96170	302.837	21.21	0.1894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,769.36170	3,902.737	21.21	0.8106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			327.13470	302.073	21.23	0.1889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,778.53470	3,911.973	21.23	0.8111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			487.67990	447.698	19.56	0.2723	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,609.07990	2,727.598	19.56	0.7277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			328.79220	303.608	21.20	0.1899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,760.19220	3,893.508	21.20	0.8101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,294.67790	3,136.578	13.80	0.9593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			36.07790	36.478	13.80	0.0407	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,654.26110	1,544.194	15.89	0.7045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			445.66110	494.094	15.89	0.2955	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,316.49200	1,226.466	16.44	0.6087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			697.89200	766.366	16.44	0.3913	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,055.37190	977.946	17.67	0.4868	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,276.77190	1,370.746	17.67	0.5132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,055.05270	976.970	17.95	0.4703	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,438.85270	1,540.270	17.95	0.5297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,061.89610	983.404	17.93	0.4727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,425.69610	1,526.704	17.93	0.5273	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,058.46480	980.181	17.94	0.4715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,432.26480	1,533.481	17.94	0.5285	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,198.51600	1,110.478	17.97	0.4935	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,429.71600	1,534.478	17.97	0.5065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,192.64440	1,104.053	18.18	0.4793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,576.34440	1,687.653	18.18	0.5207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,199.52760	1,110.519	18.16	0.4814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,563.22760	1,674.119	18.16	0.5186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,196.08040	1,107.281	18.17	0.4804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,569.78040	1,680.880	18.17	0.5196	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,334.35690	1,234.881	18.18	0.4991	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,575.45690	1,689.981	18.18	0.5009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,330.74770	1,230.395	18.35	0.4867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,719.24770	1,840.595	18.35	0.5133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,337.62250	1,236.851	18.34	0.4887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,706.12250	1,827.051	18.34	0.5113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,334.18410	1,233.614	18.35	0.4877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,712.68410	1,833.814	18.35	0.5123	0.00	0	0
Total \$ / R Option												2,537,144.06	15,800	1,809,542
Total \$ / R												1,869,293,432.26	156,063	2,940,817
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.29280		13.42060			0.0000	0.00	0	490
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.49670		13.62790			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.69770		13.83400			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.89670		14.03950			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.10010		14.25860			0.0000	0.00	0	47
Total \$ / R MAXI Future												0.00	0	609
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			1,852.01100	1,738.408	26.91	0.0319	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			296,792.01100	309,458.408	26.91	0.9681	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			1,844.92070	1,731.856	26.96	0.0317	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			297,784.92070	310,451.856	26.96	0.9683	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			1,837.85860	1,725.367	27.01	0.0316	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			298,777.85860	311,445.367	27.01	0.9684	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			19,519.01210	17,169.910	19.38	0.1950	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			170,729.01210	181,499.910	19.38	0.8050	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			19,372.14810	17,038.777	19.39	0.1938	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			171,582.14810	182,368.777	19.39	0.8062	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			19,226.16040	16,908.438	19.40	0.1925	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			172,436.16040	183,238.438	19.40	0.8075	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			78,643.27960	72,109.658	16.66	0.5180	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			69,243.27960	76,339.658	16.66	0.4820	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			78,211.79140	71,711.264	16.68	0.5159	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			69,811.79140	76,941.264	16.68	0.4841	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			77,782.53200	71,315.023	16.69	0.5138	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			70,382.53200	77,545.023	16.69	0.4862	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			103,322.97400	95,832.353	16.40	0.5654	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			70,372.97400	77,162.353	16.40	0.4346	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			102,863.34300	95,399.114	16.41	0.5636	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			70,913.34300	77,729.114	16.41	0.4364	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			102,405.72780	94,967.836	16.43	0.5617	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			71,455.72780	78,297.836	16.43	0.4383	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			118,553.71410	110,269.930	16.79	0.5642	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			84,693.71410	92,259.930	16.79	0.4358	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			118,111.18300	109,852.745	16.80	0.5626	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		13.93	Put			85,251.18300	92,842.745	16.80	0.4374	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			117,670.97720	109,437.232	16.82	0.5610	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			85,810.97720	93,427.232	16.82	0.4390	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	609
£ / R	On 24/04/2017	Foreign Exchange Future				16.90790		17.02890			0.0000	0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future				16.90130		17.03650			0.0000	0.00	0	154
£ / R	On 28/04/2017	Foreign Exchange Future				16.91030		17.04210			0.0000	0.00	0	97
£ / R	On 31/05/2017	Foreign Exchange Future				17.02080		17.15940			0.0000	834,019.20	49	56
£ / R	On 19/06/2017	Foreign Exchange Future				17.08370		17.22360			0.0000	3,587,577.00	210	58,137
£ / R	On 18/09/2017	Foreign Exchange Future				17.38910		17.53370			0.0000	0.00	0	1,946
£ / R	On 18/12/2017	Foreign Exchange Future				17.69460		17.84530			0.0000	0.00	0	215
Total £ / R Future												4,421,596.20	259	60,615
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			901.18130	782.792	29.55	0.9355	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			12.28130	14.892	29.55	0.0645	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.05460	0.051	80.93	0.0001	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			6,943.55460	7,078.751	80.93	0.9999	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			185.22130	253.691	20.55	0.5631	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			227.32130	163.991	20.55	0.4369	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Call			309.19600	256.714	19.02	0.3599	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Put			599.79600	685.914	19.02	0.6401	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			909.47250	809.953	16.96	0.7054	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			185.87250	226.253	16.96	0.2946	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			393.84960	340.442	18.68	0.3898	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			670.24960	756.742	18.68	0.6102	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			96.03080	82.451	21.35	0.1180	0.00	0	1,200
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			1,872.43080	1,998.751	21.35	0.8820	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			5.81510	4.644	32.97	0.0065	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			6,802.21510	6,940.944	32.97	0.9935	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			5.76090	4.600	32.97	0.0065	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			6,812.16090	6,950.900	32.97	0.9935	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			5.70720	4.556	32.97	0.0064	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			6,822.10720	6,960.856	32.97	0.9936	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			627.40270	574.321	18.54	0.4109	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,083.70270	1,175.221	18.54	0.5891	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			624.08070	571.251	18.55	0.4091	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,090.38070	1,182.151	18.55	0.5909	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			620.78030	568.194	18.56	0.4074	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,097.08030	1,189.094	18.56	0.5926	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			52.44150	45.525	22.97	0.0368	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,367.14150	7,510.925	22.97	0.9632	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			52.98780	46.010	22.97	0.0372	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,347.68780	7,491.410	22.97	0.9628	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	25.15	Call			52.71400	45.767	22.97	0.0370	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,357.41400	7,501.167	22.97	0.9630	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												4,421,596.20	259	63,015
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12199		0.12339			0.0000	0.00	0	3,823
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12437		0.12581			0.0000	6,218.55	50	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12680		0.12829			0.0000	0.00	0	0
Total ¥ / R Future												6,218.55	50	3,823
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			9.60060	7.546	23.82	0.0182	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,670.80060	2,808.346	23.82	0.9818	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			2.11100	0.996	23.82	0.0029	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,663.31100	3,801.796	23.82	0.9971	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.43160	0.104	23.82	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,661.63160	4,800.904	23.82	0.9996	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			97.51960	88.683	22.36	0.1091	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,517.01960	2,651.583	22.36	0.8909	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			45.89600	32.593	22.36	0.0465	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,465.39600	3,595.493	22.36	0.9535	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			21.59410	10.993	22.36	0.0178	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,441.09410	4,573.893	22.36	0.9822	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,927.09010	1,804.658	16.79	0.8662	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			98.29010	124.358	16.79	0.1338	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,198.49690	1,109.736	17.96	0.6737	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			369.69690	429.436	17.96	0.3263	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			718.09510	657.868	19.39	0.4686	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			889.29510	977.568	19.39	0.5314	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												6,218.55	50	3,823
€ / R	On	28/04/2017	Foreign Exchange Future			14.18490		14.25420			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.34690		14.42270			0.0000	9,225,056.70	643	108,115
€ / R	On	18/09/2017	Foreign Exchange Future			14.63570		14.71400			0.0000	1,463,570.00	100	6,848
€ / R	On	18/12/2017	Foreign Exchange Future			14.92790		15.01040			0.0000	0.00	0	4,478
€ / R	On	19/03/2018	Foreign Exchange Future			15.22550		15.31480			0.0000	0.00	0	1,269
Total € / R Future												10,688,626.70	743	120,715
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			480.05470	420.906	19.35	0.8351	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			25.85470	36.006	19.35	0.1649	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			527.98750	485.574	15.41	0.6170	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			215.28750	248.675	15.41	0.3830	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			32.71390	29.143	19.50	0.0613	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	19.20	Put			4,780.13810	4,855.736	27.55	0.9947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,870.01390	1,942.243	19.50	0.9387	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.92240	2.714	27.55	0.0055	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,760.22240	4,835.814	27.55	0.9945	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.88000	2.675	27.55	0.0054	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,770.18000	4,845.775	27.55	0.9946	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.83810	2.636	27.55	0.0053	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			14.31100	13.715	20.86	0.0199	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,760.31100	4,838.015	20.86	0.9801	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			14.16230	13.573	20.86	0.0197	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,770.16230	4,847.873	20.86	0.9803	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			14.01490	13.432	20.86	0.0195	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,780.01490	4,857.732	20.86	0.9805	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,203.09020	3,278.832	19.53	0.8683	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,318.40750	1,257.902	14.87	0.7226	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			308.00750	330.002	14.87	0.2774	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,429.91860	6,509.191	22.12	0.9721	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			360.07630	340.183	17.44	0.2786	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,739.67630	1,802.283	17.44	0.7214	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			154.01290	147.217	19.50	0.1321	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,193.61290	3,269.317	19.50	0.8679	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			153.49020	146.732	19.53	0.1317	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			152.97050	146.248	19.55	0.1312	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,212.57050	3,288.348	19.55	0.8688	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			30.31860	27.091	22.12	0.0279	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,123.44470	1,074.213	15.45	0.5925	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			678.64470	718.713	15.45	0.4075	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,133.42730	1,083.872	15.43	0.5960	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			668.62730	708.372	15.43	0.4040	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,128.42620	1,079.036	15.44	0.5942	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			673.62620	713.536	15.44	0.4058	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												10,688,626.70	743	156,715
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.00430		10.06970			0.0000	3,701,591.00	370	23,129
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.14420		10.21110			0.0000	0.00	0	3,805
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.28310		10.35320			0.0000	0.00	0	58
Total AU\$ / R Future												3,701,591.00	370	26,992
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,010.37860	2,074.571	23.20	0.9743	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			10.19280	8.961	23.07	0.0260	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,990.49280	2,054.661	23.07	0.9740	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			10.13530	8.916	23.13	0.0258	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,000.43530	2,064.616	23.13	0.9742	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			10.07860	8.871	23.20	0.0257	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	12.17	Call			22.44510	20.026	16.39	0.0470	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,981.34510	2,045.826	16.39	0.9530	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			22.09130	19.717	16.40	0.0464	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,990.99130	2,055.517	16.40	0.9536	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			21.74350	19.414	16.41	0.0457	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,000.64350	2,065.214	16.41	0.9543	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			97.34140	87.942	15.46	0.1407	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,614.14140	1,674.842	15.46	0.8593	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			96.33930	87.018	15.47	0.1394	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,623.13930	1,683.918	15.47	0.8606	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			98.35620	88.878	15.45	0.1420	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,605.15620	1,665.778	15.45	0.8580	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,701,591.00	370	26,992
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.85530		9.99200			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.02040		10.16020			0.0000	100,204.00	10	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.18480		10.32920			0.0000	0.00	0	0
Total CAD/ R Future												100,204.00	10	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			13.15820	11.521	22.82	0.0332	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,751.15820	1,886.221	22.82	0.9668	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			13.07570	11.461	22.90	0.0330	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,761.07570	1,896.161	22.90	0.9670	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			12.99460	11.402	22.97	0.0327	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,770.99460	1,906.101	22.97	0.9673	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			92.63190	69.666	16.13	0.1380	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,212.43190	1,329.265	16.13	0.8620	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			91.22720	68.529	16.13	0.1362	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,221.02720	1,338.129	16.13	0.8638	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			89.84110	67.408	16.13	0.1343	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,229.64110	1,347.008	16.13	0.8657	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			393.02420	335.184	14.53	0.4119	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			593.82420	680.384	14.53	0.5881	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			389.43000	331.991	14.54	0.4089	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			600.23000	687.191	14.54	0.5911	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			385.86300	328.826	14.56	0.4060	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			606.66300	694.026	14.56	0.5940	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												100,204.00	10	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.40320		13.49720			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.69010		13.78820			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.98170		14.08490			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			19.48710	17.631	22.73	0.0370	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,392.28710	2,484.431	22.73	0.9630	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			19.29770	17.464	22.76	0.0366	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,402.09770	2,494.264	22.76	0.9634	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			19.11000	17.300	22.79	0.0363	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,411.91000	2,504.100	22.79	0.9637	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			176.25100	157.608	18.84	0.1840	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,768.05100	1,847.508	18.84	0.8160	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			174.90900	156.379	18.85	0.1828	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,776.70900	1,856.279	18.85	0.8172	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			173.57760	155.159	18.86	0.1816	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,785.37760	1,865.059	18.86	0.8184	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			768.62360	714.779	16.15	0.5179	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			703.72360	753.079	16.15	0.4821	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			764.20810	710.747	16.16	0.5158	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			709.30810	759.047	16.16	0.4842	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			759.81910	706.737	16.17	0.5137	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			714.91910	765.037	16.17	0.4863	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			1.92420		1.94210			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94150		1.96020			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95910		1.97780			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,013.30260	3,193.883	22.29	0.9491	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			33.25320	34.789	22.67	0.0489	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,112.25320	3,292.789	22.67	0.9511	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			32.29060	33.781	23.05	0.0470	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,211.29060	3,391.780	23.05	0.9530	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			34.30260	35.883	22.29	0.0509	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			277.94220	242.323	17.41	0.2081	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,075.94220	2,227.323	17.41	0.7919	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			262.44680	228.529	17.51	0.1979	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,160.44680	2,313.529	17.51	0.8021	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			247.10710	214.539	17.58	0.1877	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,245.10710	2,399.539	17.58	0.8123	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			832.58100	921.956	15.24	0.4603	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,063.40410	968.988	15.30	0.5234	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			885.40410	977.988	15.30	0.4766	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,161.88390	1,060.445	15.20	0.5561	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	1.94	Put			783.88390	869.445	15.20	0.4439	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,110.58100	1,012.956	15.24	0.5397	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			1.91430		1.93130			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			485.05690	635.515	19.26	0.7892	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			76.04180	63.801	19.65	0.1763	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			563.04180	720.801	19.65	0.8237	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			125.00700	96.468	18.88	0.2508	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			412.00700	553.468	18.88	0.7492	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			98.05690	78.515	19.26	0.2108	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			1.93150		1.94060			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	Put			2,459.92000	2,547.971	21.16	0.9143	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			73.69350	70.932	20.56	0.0969	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,267.69350	2,355.932	20.56	0.9031	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			69.63740	66.781	20.86	0.0910	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,363.63740	2,451.781	20.86	0.9090	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			65.92000	62.971	21.16	0.0857	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			1.71170		1.72850			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74060		1.75780			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76820		1.78590			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			36.66650	46.497	23.32	0.0678	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,551.66650	2,729.497	23.32	0.9322	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			39.51250	52.351	22.67	0.0767	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,354.51250	2,535.351	22.67	0.9233	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			38.01770	49.295	23.00	0.0720	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,453.01770	2,632.295	23.00	0.9280	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			244.50190	216.612	19.61	0.1900	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,266.50190	2,410.612	19.61	0.8100	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			272.36320	241.895	19.36	0.2093	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,094.36320	2,235.895	19.36	0.7907	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			258.62360	229.417	19.50	0.1996	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,180.62360	2,323.417	19.50	0.8004	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,057.09940	969.410	16.20	0.5403	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			798.09940	887.410	16.20	0.4597	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,012.88880	928.712	16.33	0.5235	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			853.88880	946.712	16.33	0.4765	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			970.47160	889.733	16.45	0.5069	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			911.47160	1,007.733	16.45	0.4931	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			0.12730		0.12850			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12710		0.12810			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12700		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			9.31800		9.39090			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.44110		9.51570			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.56280		9.64030			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			11.73180	11.343	21.51	0.0362	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,560.83180	1,633.343	21.51	0.9638	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			11.63010	11.256	21.58	0.0359	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,570.73010	1,643.256	21.58	0.9641	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			11.53020	11.170	21.65	0.0355	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,580.63020	1,653.170	21.65	0.9645	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,133.30060	1,198.920	15.94	0.8532	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			77.70600	68.915	15.95	0.1449	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,142.00600	1,207.815	15.95	0.8551	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			76.43190	67.828	15.96	0.1429	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,150.73190	1,216.728	15.96	0.8571	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			79.00060	70.020	15.94	0.1468	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			428.95960	436.530	17.67	0.4552	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			608.65960	693.730	17.67	0.5448	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			428.27500	435.561	17.38	0.4592	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			587.97500	672.761	17.38	0.5408	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			428.60420	436.034	17.52	0.4572	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			598.30420	683.234	17.52	0.5428	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			1.27700		1.28380			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.29240		1.29950			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.30690		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	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Put			1,162.00000	1,230.000		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			962.00000	1,030.000		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			1,062.00000	1,130.000		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			605.00000	676.000		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			705.00000	776.000		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			805.00000	876.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			44.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	31.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			56.00000	131.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			144.00000	69.000		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			1.28520		1.28340			0.0000	5,202,489.60	4,048	50
QUANTO £On 18/09/2017 Foreign Exchange Future			1.28840		1.28660			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29180		1.29000			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									5,202,489.60	4,048	50
Total QUANTO £ / \$									5,202,489.60	4,048	50
QUANTO €On 19/06/2017 Foreign Exchange Future			1.07930		1.07470			0.0000	5,396.50	5	30,283
QUANTO €On 18/09/2017 Foreign Exchange Future			1.08440		1.07970			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.08980		1.08500			0.0000	0.00	0	0
Total QUANTO € / \$ Future									5,396.50	5	30,283
Total QUANTO € / \$									5,396.50	5	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			22,517.14000		22,696.28000			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			9.52220		9.60630			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			28.05110	23.530	17.00	0.0811	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			931.75110	1,011.330	17.00	0.9189	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			27.34710	23.233	17.07	0.0800	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			941.04710	1,021.033	17.07	0.9200	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			26.65940	22.943	17.14	0.0788	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			950.35940	1,030.743	17.14	0.9212	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			3.58720		3.59890			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			5.65740	5.930	24.02	0.0431	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			666.75740	678.729	24.02	0.9569	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			5.59610	5.816	24.20	0.0421	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			676.69610	688.616	24.20	0.9579	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			5.53750	5.708	24.37	0.0412	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			686.63750	698.508	24.37	0.9588	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			1.39230		1.39920			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.36900		1.37650			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.34790		1.35550			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 890 882 410.75	145,748	1,377,472
Total Options												2 537 144.06	15,800	1,847,942
Grand Total:												1,893,419,554.81	161,548	3,225,414