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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/05/2017 Foreign Exchange Future			13.37400		13.44230			0.0000	936,180.00	70	0
\$ / R On 12/05/2017 Foreign Exchange Future			13.40710		13.44230			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.40720		13.44710			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.40470		13.45180			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.40710		13.45410			0.0000	268,142,000.00	20,000	20,000
\$ / R On 19/05/2017 Foreign Exchange Future			13.40940		13.45640			0.0000	254,778.60	19	1,159
\$ / R On 26/05/2017 Foreign Exchange Future			13.42560		13.47260			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.43480		13.48190			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.43710		13.48420			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.45310		13.50050			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.48040		13.52790			0.0000	840,004,165.20	62,313	854,166
\$ / R On 28/06/2017 Foreign Exchange Future			13.50080		13.54840			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.50530		13.55290			0.0000	0.00	0	12
\$ / R On 05/07/2017 Foreign Exchange Future			13.51660		13.56420			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.52790		13.57560			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.53240		13.58010			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.53700		13.58470			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.54380		13.59150			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.55280		13.60060			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.56180		13.60970			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.56630		13.61430			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2017	Foreign Exchange Future			13.57540		13.62340			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.60020		13.64840			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.64080		13.68930			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.68580		13.73460			0.0000	42,439,665.80	3,101	50,347
\$ / R	On	27/09/2017	Foreign Exchange Future			13.70600		13.75500			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.70830		13.75730			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.76460		13.81390			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.77360		13.82300			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.81180		13.86150			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.84520		13.89490			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.88970		13.93940			0.0000	14,306,391.00	1,030	86,332
\$ / R	On	22/12/2017	Foreign Exchange Future			13.89860		13.94830			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.01640		14.06630			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.02080		14.07060			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.08930		14.14050			0.0000	23,951,810.00	1,700	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			14.16850		14.22140			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.20280		14.25630			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.21140		14.26510			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.28810		14.34190			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.41450		14.46840			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.49340		14.54750			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.62210		14.67620			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.69200		14.74620			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.82970		14.88400			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.90410		14.95850			0.0000	0.00	0	1,500
Total \$ / R Future												1,190,034,990.60	88,233	1,034,363
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			97.64170	146.000	18.65	1.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			19.94170	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			442.53720	374.000	18.65	1.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			0.23720	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,557.70830	1,626.000	18.65	1.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			0.00830	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Put			138.23050	159.265	22.73	0.8120	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Call			30.53050	16.365	22.73	0.1880	0.00	0	2,500
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			808.06640	843.252	43.41	0.9962	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			0.36640	0.352	43.41	0.0038	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			559.36350	593.833	35.89	0.9891	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			1.66350	0.933	35.89	0.0109	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			179.20750	203.993	24.19	0.8690	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			21.50750	11.093	24.19	0.1310	0.00	0	20,000
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			699.44740	661.993	26.28	0.9672	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			2.34740	4.793	26.28	0.0328	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call			552.48930	515.428	23.57	0.9424	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put			5.38930	8.228	23.57	0.0576	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Put			117.52720	138.908	16.31	0.6376	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2017	Foreign Exchange Option	13.49	Call		74.62720	56.108	16.31	0.3624	0.00	0	2,500
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		539.91740	582.630	25.89	0.9370	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		7.01740	9.830	25.89	0.0630	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call		113.54060	86.170	15.62	0.4371	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put		111.74060	131.470	15.62	0.5629	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put		19.58370	21.360	18.81	0.1305	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call		421.38370	376.060	18.81	0.8695	0.00	0	0
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put		167.49800	192.094	16.24	0.6534	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call		91.59800	69.194	16.24	0.3466	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		304.14150	339.548	17.63	0.7985	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		50.54150	38.948	17.63	0.2015	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		186.49120	206.053	15.27	0.5648	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		159.09120	131.653	15.27	0.4352	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,498.07940	2,544.839	29.31	0.9981	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		0.67940	0.439	29.31	0.0019	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		88.25430	97.560	14.69	0.3254	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		330.15430	292.360	14.69	0.6746	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		23.72550	26.352	14.13	0.1190	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		577.92550	533.452	14.13	0.8810	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put		1,023.65420	1,068.101	18.52	0.9282	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call		24.15420	21.201	18.52	0.0718	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put		23.03150	22.314	14.80	0.0879	0.00	0	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call		773.53150	725.414	14.80	0.9121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		606.57420	563.278	14.72	0.7818	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		78.67420	82.878	14.72	0.2182	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		8.58400	6.945	20.68	0.0211	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,990.53980	2,036.432	20.71	0.9792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		5.38780	4.435	21.49	0.0137	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,257.48780	2,304.035	21.49	0.9863	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,182.14400	6,229.638	31.17	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.04400	0.038	31.17	0.0001	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		25.00940	19.898	18.91	0.0572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		8.29820	6.721	20.74	0.0204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,000.39820	2,046.321	20.74	0.9796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		8.15920	6.611	20.76	0.0201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,010.25920	2,056.211	20.76	0.9799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		8.43980	6.832	20.71	0.0208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.18190	0.159	31.17	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		61.77570	51.685	17.77	0.1342	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,589.28290	1,633.304	19.52	0.9597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		17.18290	13.704	19.52	0.0403	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		3,974.50910	4,021.957	30.85	0.9944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		2.40910	2.357	30.85	0.0056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		5,472.28190	5,519.759	31.17	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		141.60910	150.274	14.94	0.3358	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		430.14480	392.041	14.97	0.6469	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	13.25	Put			152.24480	161.641	14.97	0.3531	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			1,239.03470	1,191.629	16.11	0.9614	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			11.13470	11.230	16.11	0.0386	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			933.87570	971.285	17.77	0.8658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			19.53160	19.970	15.55	0.0654	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			628.98790	660.808	16.84	0.7616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			116.88790	101.208	16.84	0.2384	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			399.01820	362.191	15.02	0.6175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			171.11820	181.791	15.02	0.3825	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			449.50910	410.674	14.94	0.6642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			81.25200	69.064	17.43	0.1721	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,751.56910	1,703.731	18.43	0.9883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.66910	3.331	18.43	0.0117	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,254.48250	1,295.635	18.56	0.9269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			32.38250	26.035	18.56	0.0731	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,047.43160	1,000.371	15.55	0.9346	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			669.75060	625.255	14.64	0.8190	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			104.09690	110.122	14.82	0.2692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			531.99690	490.522	14.82	0.7308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			159.62110	169.518	14.99	0.3648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			417.52110	379.918	14.99	0.6352	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			803.35200	838.664	17.43	0.8279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			14.78550	15.016	15.83	0.0505	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,434.72460	1,386.865	16.79	0.9770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			6.82460	6.465	16.79	0.0230	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			807.12720	761.158	14.82	0.8766	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			39.22720	40.758	14.82	0.1234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			61.85060	64.855	14.64	0.1810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			907.24860	860.696	15.13	0.9050	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			187.26380	199.004	15.06	0.4062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			375.16380	339.404	15.06	0.5938	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,533.50010	1,485.635	17.30	0.9815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			5.60010	5.235	17.30	0.0185	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,142.68550	1,095.416	15.83	0.9495	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			121.86310	129.149	14.88	0.3019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			195.68800	207.975	15.08	0.4181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			363.58800	328.375	15.08	0.5819	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,287.54490	1,240.092	16.25	0.9663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			9.64490	9.692	16.25	0.0337	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			29.34860	30.297	15.13	0.0950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			207.86420	184.062	15.82	0.3872	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			236.50930	251.362	15.17	0.4720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			314.40930	281.762	15.17	0.5280	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			510.63760	469.776	14.85	0.7146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			112.73760	119.376	14.85	0.2854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			489.76310	449.549	14.88	0.6981	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	13.39	Call		346.66600	312.291	15.11	0.5639	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		685.99950	641.240	14.62	0.8277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		58.09950	60.840	14.62	0.1723	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		448.05130	474.345	16.12	0.6622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		175.95130	154.745	16.12	0.3378	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		379.96420	403.662	15.82	0.6128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		211.32320	187.256	15.79	0.3924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,492.62650	1,535.947	19.22	0.9524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		20.52650	16.347	19.22	0.0476	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		771.40820	725.708	14.71	0.8646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		43.50820	45.308	14.71	0.1354	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		208.76600	221.891	15.11	0.4361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		79.79170	67.750	17.46	0.1693	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,637.83030	1,682.159	19.66	0.9629	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		15.73030	12.558	19.66	0.0371	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		261.24280	277.575	15.22	0.5017	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		289.14280	257.975	15.22	0.4983	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		373.42320	396.856	15.79	0.6076	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		2.77840	2.369	22.71	0.0074	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		852.31280	806.052	14.96	0.8903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		34.41280	35.652	14.96	0.1097	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		100.05670	86.158	17.11	0.2079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		702.15670	735.758	17.11	0.7921	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		811.89170	847.350	17.46	0.8307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		4.80960	3.979	21.69	0.0123	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,882.28070	1,927.797	20.39	0.9753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		10.18070	8.197	20.39	0.0247	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		125.21680	108.691	16.72	0.2531	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		597.31680	628.291	16.72	0.7469	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,674.87840	2,721.969	22.71	0.9926	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		51.39320	42.529	18.00	0.1132	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,475.88680	2,522.771	22.13	0.9902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		3.78680	3.171	22.13	0.0098	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		70.22990	59.198	17.61	0.1509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		872.32990	908.798	17.61	0.8491	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,326.90960	2,373.579	21.69	0.9877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		3.23940	2.736	22.42	0.0085	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		156.34140	136.856	16.33	0.3060	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		498.44140	526.456	16.33	0.6940	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,336.83270	2,383.519	21.72	0.9879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		4.73270	3.919	21.72	0.0121	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,023.49320	1,062.129	18.00	0.8868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,523.19010	4,570.568	31.17	0.9976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		167.28660	146.827	16.21	0.3239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		469.38660	496.427	16.21	0.6761	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		91.75130	78.772	17.26	0.1925	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		743.85130	778.372	17.26	0.8075	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,575.33940	2,622.337	22.42	0.9915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		2.41220	2.272	26.03	0.0063	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		103.58050	89.300	17.05	0.2144	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		685.68050	718.900	17.05	0.7856	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,734.66880	2,781.949	23.09	0.9928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		2.56880	2.349	23.09	0.0072	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		1.09010	0.968	31.17	0.0024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,980.68400	2,026.545	20.68	0.9789	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,122.45720	5,169.914	31.17	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.35720	0.314	31.17	0.0009	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		84.12490	71.764	17.39	0.1778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		786.22490	821.364	17.39	0.8222	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,204.51220	3,251.872	26.03	0.9937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,387.10940	1,429.498	18.91	0.9428	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,623.00860	4,670.406	31.17	0.9979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.90860	0.806	31.17	0.0021	0.00	0	1,297
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		284.16670	299.925	15.38	0.4885	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		332.56670	300.725	15.38	0.5115	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,696.36680	2,743.435	22.07	0.9883	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		4.76680	4.235	22.07	0.0117	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		405.26110	427.552	15.98	0.5841	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		258.16110	232.852	15.98	0.4159	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		620.24110	648.582	16.71	0.6948	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		184.44110	165.182	16.71	0.3052	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		677.87930	707.177	16.83	0.7060	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		183.47930	165.077	16.83	0.2940	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,403.83840	4,450.569	27.03	0.9937	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		3.93840	2.969	27.03	0.0063	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		222.93090	201.782	16.56	0.3405	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		592.83090	619.382	16.56	0.6595	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		167.35830	175.082	15.13	0.3080	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		612.05830	572.082	15.13	0.6920	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		445.06790	466.384	15.95	0.5616	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		316.56790	290.184	15.95	0.4384	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,083.82660	1,119.092	18.03	0.8055	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		124.42660	111.892	18.03	0.1945	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		870.89740	902.759	17.41	0.7364	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		180.59740	164.560	17.41	0.2636	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		615.50030	577.707	15.25	0.6648	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		205.80030	215.907	15.25	0.3352	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,930.01770	2,975.267	21.24	0.9760	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		14.31770	11.567	21.24	0.0240	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		339.44400	355.251	15.63	0.4585	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		453.74400	421.551	15.63	0.5415	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		466.30690	488.025	16.06	0.5407	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			369.70690	343.425	16.06	0.4593	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			499.67350	522.251	16.19	0.5375	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			398.07350	372.451	16.19	0.4625	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			383.32580	400.268	15.73	0.4351	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			572.62580	541.068	15.73	0.5649	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,179.12240	3,225.293	21.44	0.9583	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			28.42240	26.093	21.44	0.0417	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			520.71100	493.569	16.08	0.4997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			536.11100	557.769	16.08	0.5003	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,121.00120	1,078.536	14.93	0.7994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			136.40120	142.736	14.93	0.2006	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			516.56820	489.582	16.10	0.4967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,660.53250	3,707.748	21.38	0.9644	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			500.30390	473.931	16.18	0.4849	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			24.90010	23.343	21.39	0.0353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,670.30010	3,717.543	21.39	0.9647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			24.67000	23.139	21.40	0.0350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,680.07000	3,727.339	21.40	0.9650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			25.13250	23.548	21.38	0.0356	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			237.91250	223.231	17.90	0.2649	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			574.95170	545.070	15.90	0.5361	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			470.35170	489.270	15.90	0.4639	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			542.77290	513.959	15.99	0.5147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			508.17290	528.159	15.99	0.4853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			565.70390	588.131	16.18	0.5151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			87.18190	91.545	14.80	0.1423	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,088.14020	1,120.572	17.58	0.7023	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			272.74020	256.372	17.58	0.2977	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			921.30650	951.207	17.17	0.6545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			325.90650	307.007	17.17	0.3455	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,223.31250	1,257.431	17.90	0.7351	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			41.49090	42.022	15.55	0.0718	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,049.36810	1,081.273	17.49	0.6920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			283.96810	267.073	17.49	0.3080	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,455.85230	1,492.410	18.43	0.7820	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			190.45230	178.210	18.43	0.2180	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,321.78190	1,277.346	14.80	0.8577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			362.18650	341.588	16.93	0.3765	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			844.67960	807.517	15.25	0.6889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			250.07960	261.717	15.25	0.3111	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,082.83320	1,040.819	14.96	0.7865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			148.23320	155.019	14.96	0.2135	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,776.09090	1,727.822	15.55	0.9282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			243.70150	228.734	17.85	0.2704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			404.22810	421.163	15.72	0.4236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			638.82810	606.963	15.72	0.5764	0.00	0	5,980

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,349.33360	2,391.041	19.87	0.8959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			83.93360	76.841	19.87	0.1041	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			827.58650	855.788	16.93	0.6235	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			357.09180	372.515	15.59	0.3923	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,300.86100	3,346.828	21.03	0.9521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			35.46100	32.628	21.03	0.0479	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			290.93260	273.711	17.43	0.3144	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,026.33260	1,057.911	17.43	0.6856	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,199.10150	1,232.934	17.85	0.7296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			42.71790	38.985	20.84	0.0563	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			937.38810	897.348	15.06	0.7313	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			202.78810	211.548	15.06	0.2687	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,279.12030	4,327.100	21.78	0.9795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			13.72030	12.900	21.78	0.0205	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			691.69180	658.315	15.59	0.6077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			913.96420	943.736	17.15	0.6522	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,329.88470	3,375.971	21.06	0.9532	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			34.48470	31.771	21.06	0.0468	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			356.35180	336.023	16.97	0.3716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			841.75180	870.223	16.97	0.6284	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,108.11790	3,153.185	20.84	0.9437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			541.96820	563.782	16.10	0.5033	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,265.40000	986,314.200	21.78	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.78	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,726.43760	2,769.720	20.44	0.9226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			61.03760	55.520	20.44	0.0774	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			328.56420	309.537	17.15	0.3478	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			413.22990	430.104	15.73	0.4190	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			668.22990	636.104	15.73	0.5810	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,408.54720	3,455.791	20.68	0.9539	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			33.54720	31.791	20.68	0.0461	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			275.44760	287.642	15.32	0.3222	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			852.74760	815.941	15.32	0.6778	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,295.72960	1,329.380	17.85	0.7089	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			299.62960	283.980	17.85	0.2911	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,681.45010	3,724.292	21.27	0.9409	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			54.45010	47.892	21.27	0.0591	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			780.19810	805.801	16.64	0.5597	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			503.19810	479.401	16.64	0.4403	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,115.89530	1,074.799	15.05	0.7504	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			212.89530	221.199	15.05	0.2496	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			438.68360	455.282	15.73	0.4048	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			761.68360	728.882	15.73	0.5952	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			711.97890	735.467	16.38	0.5180	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			593.47890	567.267	16.38	0.4820	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			460.66960	476.585	15.68	0.3916	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		855.56960	821.785	15.68	0.6084	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,918.26140	3,963.308	21.78	0.9269	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		73.16140	68.508	21.78	0.0731	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,018.00550	3,060.631	20.23	0.8723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		137.40550	130.331	20.23	0.1277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		624.61830	598.949	16.59	0.4684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		835.21830	859.249	16.59	0.5316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		994.43060	958.484	15.47	0.6515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		405.03060	418.784	15.47	0.3485	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		681.77170	654.262	16.37	0.5006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		742.37170	764.562	16.37	0.4994	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,309.57900	3,353.005	20.71	0.8888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		118.97900	112.705	20.71	0.1112	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		216.36310	205.462	19.22	0.1919	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,276.96310	2,315.762	19.22	0.8081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		977.63340	942.056	15.51	0.6444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		418.23340	432.356	15.51	0.3556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		509.16720	487.559	17.12	0.3989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,069.76720	1,097.859	17.12	0.6011	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,769.20270	2,810.441	19.87	0.8546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		158.60270	150.141	19.87	0.1454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,413.83040	3,457.512	20.88	0.8941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		113.23040	107.211	20.88	0.1059	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		109.76660	103.903	20.99	0.1028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,480.36660	3,524.203	20.99	0.8972	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		110.74150	104.834	20.96	0.1037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,461.34150	3,505.134	20.96	0.8963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,666.46430	1,619.549	14.82	0.8512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		127.06430	129.849	14.82	0.1488	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		966.56560	931.234	15.54	0.6396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		427.16560	441.534	15.54	0.3604	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		110.25260	104.367	20.98	0.1032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,470.85260	3,514.667	20.98	0.8968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,465.95710	1,421.927	14.89	0.8064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		176.55710	182.227	14.89	0.1936	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,531.00040	1,564.984	18.10	0.7011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		360.40040	344.684	18.10	0.2989	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,095.87410	1,056.644	15.25	0.6919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		336.47410	346.944	15.25	0.3081	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,828.01040	1,780.221	14.87	0.8793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		98.61040	100.521	14.87	0.1207	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,239.61680	2,190.476	15.00	0.9321	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		50.21680	50.776	15.00	0.0679	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		718.70250	689.831	16.23	0.5206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		689.30250	710.131	16.23	0.4794	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,583.79620	1,537.424	14.79	0.8349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			144.39620	147.724	14.79	0.1651	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,134.33950	1,094.498	15.21	0.7057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			314.93950	324.798	15.21	0.2943	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			812.95320	781.380	15.94	0.5686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			573.55320	591.680	15.94	0.4314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,489.28900	2,529.232	19.50	0.8300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			188.68900	178.932	19.50	0.1700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,443.69430	1,476.780	17.92	0.6851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			383.09430	366.479	17.92	0.3149	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			473.40180	489.013	15.67	0.3843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			912.80180	878.713	15.67	0.6157	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,012.67040	1,964.145	14.93	0.9060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			73.27040	74.445	14.93	0.0940	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,064.50670	1,026.603	15.30	0.6802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			355.10670	366.903	15.30	0.3198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,539.01620	1,573.079	18.11	0.7026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			358.41620	342.779	18.11	0.2974	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			613.76300	588.461	16.64	0.4621	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			854.36300	878.761	16.64	0.5379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,375.87600	3,419.468	20.82	0.8922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			115.27600	109.168	20.82	0.1078	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,213.95130	1,172.934	15.13	0.7328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			274.55130	283.233	15.13	0.2672	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,200.96430	4,245.926	22.15	0.9247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			80.36430	75.626	22.15	0.0753	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			646.89180	620.495	16.50	0.4811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			797.49180	820.795	16.50	0.5189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,347.44300	3,390.965	20.78	0.8908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			116.84300	110.665	20.78	0.1092	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			500.34740	479.069	17.17	0.3933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,090.94740	1,119.369	17.17	0.6067	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,157.54110	4,202.628	22.12	0.9205	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			85.84110	81.228	22.12	0.0795	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			476.69850	492.173	15.69	0.3829	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			924.99850	890.774	15.69	0.6171	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			884.02770	907.181	16.55	0.5071	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			750.32770	723.581	16.55	0.4929	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			872.21200	895.227	16.52	0.5023	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			762.81200	736.027	16.52	0.4977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,788.67330	1,822.836	18.21	0.6799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			469.17330	452.137	18.21	0.3201	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.00000	1,185.094	15.41	0.6678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			0.00000	475.794	15.41	0.3322	1,189,485.00	2,500	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			431.13990	442.971	15.35	0.3166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,568.49540	3,612.636	20.71	0.8507	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			599.15410	577.907	17.44	0.3934	0.00	0	8,395

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		0.00000	1,548.653	17.72	0.6350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		0.00000	527.953	17.72	0.3650	2,639,765.00	5,000	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		199.66410	192.575	20.70	0.1498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,559.16410	3,603.275	20.70	0.8502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		198.99540	191.936	20.71	0.1493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,271.63990	1,232.271	15.35	0.6834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,463.51980	1,421.541	15.14	0.7405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		323.01980	332.241	15.14	0.2595	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		200.33610	193.221	20.68	0.1503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,549.83610	3,593.921	20.68	0.8497	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,368.65410	1,398.607	17.44	0.6066	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,056.57690	2,092.052	18.49	0.6971	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		467.97690	450.552	18.49	0.3029	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,432.80250	1,462.879	17.47	0.5981	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		654.20250	631.379	17.47	0.4019	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,029.09310	1,052.720	16.69	0.4997	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		885.39310	855.520	16.69	0.5003	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		968.59600	991.195	16.57	0.4817	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		933.69600	902.595	16.57	0.5183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,676.94980	1,632.663	15.35	0.7397	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		385.04980	394.563	15.35	0.2603	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,504.31210	2,541.344	19.05	0.7199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		466.21210	449.444	19.05	0.2801	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		304.41900	293.415	20.61	0.1900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,652.51900	3,695.315	20.61	0.8100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,365.62090	3,310.500	13.47	0.9725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		23.72090	22.400	13.47	0.0275	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,322.91250	1,285.259	15.83	0.6414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		621.01250	637.159	15.83	0.3586	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		303.59450	292.623	20.62	0.1895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,661.69450	3,704.523	20.62	0.8105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		302.77350	291.834	20.64	0.1890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,670.87350	3,713.734	20.64	0.8110	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,193.70590	1,217.158	17.14	0.4910	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,042.10590	1,011.658	17.14	0.5090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,036.65690	1,007.317	17.44	0.4900	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,359.15690	1,383.917	17.44	0.5100	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,043.67860	1,014.182	17.42	0.4926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,346.17860	1,370.782	17.42	0.5074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,040.16460	1,010.743	17.43	0.4913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,352.66460	1,377.343	17.43	0.5087	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,358.95820	1,382.344	17.47	0.4872	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,175.15820	1,144.444	17.47	0.5128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,164.88290	1,135.070	17.70	0.4968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,508.68290	1,533.070	17.70	0.5032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,171.88160	1,141.924	17.68	0.4991	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,495.68160	1,519.924	17.68	0.5009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,168.37650	1,138.495	17.69	0.4980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,502.17650	1,526.495	17.69	0.5020	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,516.10110	1,539.245	17.71	0.4838	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,300.10110	1,268.944	17.71	0.5162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,291.84070	1,261.736	17.89	0.5024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,663.34070	1,687.636	17.89	0.4976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,298.79260	1,268.554	17.88	0.5045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,650.29260	1,674.454	17.88	0.4955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,295.31550	1,265.140	17.89	0.5034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,656.81550	1,681.040	17.89	0.4966	0.00	0	0
Total \$ / R Option												3,829,250.00	7,500	1,759,847
Total \$ / R												1,193,864,240.60	95,733	2,794,210
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.48040		13.52790			0.0000	161,764.80	12	582
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.68580		13.73460			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.88970		13.93940			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.08930		14.14050			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.28810		14.34190			0.0000	0.00	0	147
Total \$ / R MAXI Future												161,764.80	12	797
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			251.30100	231.659	23.84	0.0069	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			285,461.30100	290,191.659	23.84	0.9931	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			250.89770	231.438	23.90	0.0069	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			286,460.89770	291,191.438	23.90	0.9931	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			251.72150	231.895	23.78	0.0069	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			284,461.72150	289,191.895	23.78	0.9931	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			16,933.51210	15,720.951	18.66	0.1957	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			158,473.51210	162,140.951	18.66	0.8043	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			16,791.97080	15,587.144	18.68	0.1943	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			159,331.97080	163,007.144	18.68	0.8057	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			17,066.14480	15,855.931	18.65	0.1972	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			157,606.14480	161,275.931	18.65	0.8028	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			78,955.37490	75,861.061	16.01	0.5570	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			60,015.37490	61,891.061	16.01	0.4430	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			78,494.36460	75,412.821	16.03	0.5547	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			60,554.36460	62,442.821	16.03	0.4453	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			79,418.38900	76,311.729	16.00	0.5593	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			59,478.38900	61,341.729	16.00	0.4407	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			104,371.61320	101,007.845	15.85	0.6005	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			62,321.61320	64,077.845	15.85	0.3995	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			103,886.57540	100,533.839	15.86	0.5985	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			62,836.57540	64,603.839	15.86	0.4015	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			104,858.79730	101,484.500	15.84	0.6024	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			61,808.79730	63,554.500	15.84	0.3976	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	Call			118,122.82690	114,645.075	16.20	0.5926	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			76,932.82690	78,835.075	16.20	0.4074	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			117,663.11250	114,194.468	16.21	0.5909	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			77,473.11250	79,384.468	16.21	0.4091	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			118,583.79120	115,097.510	16.18	0.5943	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			76,393.79120	78,287.510	16.18	0.4057	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												161,764.80	12	797
£ / R	On	31/05/2017	Foreign Exchange Future			17.31010		17.46670			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.37510		17.53350			0.0000	4,691,277.00	270	53,446
£ / R	On	18/09/2017	Foreign Exchange Future			17.68880		17.85030			0.0000	0.00	0	2,097
£ / R	On	18/12/2017	Foreign Exchange Future			18.00510		18.16890			0.0000	0.00	0	2,215
Total £ / R Future												4,691,277.00	270	57,827
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			251.27650	334.596	15.94	0.5781	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			267.97650	194.696	15.94	0.4219	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.80320	0.580	32.05	0.0012	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,497.30320	6,655.480	32.05	0.9988	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.79220	0.572	32.05	0.0012	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,507.29220	6,665.472	32.05	0.9988	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.81440	0.589	32.05	0.0012	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,487.31440	6,645.489	32.05	0.9988	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			44.60650	56.351	14.52	0.1329	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			1,078.10650	931.451	14.52	0.8671	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			348.06400	430.301	16.03	0.5440	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			381.56400	305.401	16.03	0.4560	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,523.17520	1,664.818	19.24	0.9178	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			56.67520	39.918	19.24	0.0822	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			644.02040	573.514	16.92	0.4513	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			793.72040	884.714	16.92	0.5487	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			640.20570	570.060	16.93	0.4493	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			799.90570	891.260	16.93	0.5507	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			647.86110	576.989	16.90	0.4534	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			787.56110	878.189	16.90	0.5466	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			54.14920	47.014	23.09	0.0386	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,025.24920	7,181.914	23.09	0.9614	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			53.85910	46.758	23.09	0.0384	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,034.95910	7,191.658	23.09	0.9616	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			53.57030	46.502	23.09	0.0382	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,044.67030	7,201.402	23.09	0.9618	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												4,691,277.00	270	59,227

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 Future			0.11880		0.11882			0.0000	0.00	0	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12111		0.12112			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12349		0.12350			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.63410	0.553	24.49	0.0020	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,118.83410	3,120.453	24.49	0.9980	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.03230	0.026	24.49	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,118.23230	4,119.926	24.49	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00120	0.001	24.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,118.20120	5,119.901	24.49	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			14.21580	12.920	22.49	0.0223	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,902.01580	3,901.720	22.49	0.9777	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			4.02180	3.544	22.49	0.0070	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,891.82180	4,892.343	22.49	0.9930	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			45.56310	42.558	22.49	0.0634	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,933.36310	2,931.358	22.49	0.9366	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			883.51620	874.845	18.18	0.6077	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			533.21620	526.145	18.18	0.3923	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			498.08850	489.041	19.63	0.3974	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,147.78850	1,140.341	19.63	0.6026	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,507.11620	1,500.934	16.60	0.8315	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			156.81620	152.234	16.60	0.1685	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.61510		14.67160			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.67560		14.73380			0.0000	26,797,645.60	1,826	75,197
€ / R	On	18/09/2017	Foreign Exchange Future			14.97080		15.03040			0.0000	7,994,407.20	534	6,472
€ / R	On	18/12/2017	Foreign Exchange Future			15.27090		15.33260			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.57400		15.63710			0.0000	15,574,000.00	1,000	3,169
Total € / R Future												50,366,052.80	3,360	89,420
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			259.51260	218.054	13.89	0.5527	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			147.91260	162.954	13.89	0.4473	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.25490	1.696	30.27	0.0039	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,458.45490	4,516.096	30.27	0.9961	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.25780	1.668	30.27	0.0038	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			68.58060	71.475	14.02	0.1892	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,468.45780	4,526.068	30.27	0.9962	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.25200	1.725	30.27	0.0040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,448.45200	4,506.125	30.27	0.9960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,544.81840	1,597.948	17.67	0.9596	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			18.61840	13.548	17.67	0.0404	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			692.38060	637.075	14.02	0.8108	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			19.38900	17.923	21.81	0.0254	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,458.98900	4,517.123	21.81	0.9746	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			19.28960	17.738	21.81	0.0251	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,468.88960	4,526.938	21.81	0.9749	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			19.48910	18.110	21.81	0.0256	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,449.08910	4,507.310	21.81	0.9744	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			158.02060	145.576	18.57	0.1382	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,885.42060	2,934.676	18.57	0.8618	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			157.17200	144.785	18.58	0.1375	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,894.57200	2,943.885	18.58	0.8625	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			158.87720	146.370	18.56	0.1389	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,876.27720	2,925.470	18.56	0.8611	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			28.69350	24.754	21.56	0.0268	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,106.09350	6,163.854	21.56	0.9732	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,536.91980	1,477.463	14.43	0.7967	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			204.31980	206.563	14.43	0.2033	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,458.86660	1,494.334	16.61	0.6852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			401.46660	375.233	16.61	0.3148	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			502.07050	513.908	14.73	0.3381	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,283.45100	1,232.305	14.74	0.6600	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			506.35100	518.305	14.74	0.3400	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,277.76790	1,226.719	14.75	0.6581	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			510.66790	522.719	14.75	0.3419	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,289.17050	1,237.908	14.73	0.6619	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												50,366,052.80	3,360	125,420
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.92660		9.99090			0.0000	0.00	0	22,744
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.06570		10.13090			0.0000	50,328.50	5	1,820
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.20480		10.27110			0.0000	0.00	0	653
Total AU\$ / R Future												50,328.50	5	25,217
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,070.16620	2,134.331	22.30	0.9958	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			1.06970	0.931	22.39	0.0042	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,080.16970	2,144.331	22.39	0.9958	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			1.06290	0.932	22.22	0.0042	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,060.16290	2,124.331	22.22	0.9958	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			1.06620	0.931	22.30	0.0042	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			12.82450	13.166	17.02	0.0339	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,061.92450	2,127.466	17.02	0.9661	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			12.61270	13.179	17.08	0.0338	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,071.71270	2,137.479	17.08	0.9662	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			13.03960	13.153	16.95	0.0340	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,052.13960	2,117.453	16.95	0.9660	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,681.49960	1,739.921	15.44	0.8859	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			74.20690	66.164	15.41	0.1163	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,663.10690	1,721.364	15.41	0.8837	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			73.39780	65.439	15.42	0.1152	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,672.29780	1,730.639	15.42	0.8848	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			72.59960	64.721	15.44	0.1141	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												50,328.50	5	25,217
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.85710		9.91120			0.0000	68,871,557.70	6,987	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.02330		10.07860			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.19160		10.24840			0.0000	0.00	0	0
Total CAD/ R Future												68,871,557.70	6,987	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			1.61560	1.350	21.13	0.0063	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,830.41560	1,884.250	21.13	0.9937	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			1.58970	1.327	21.18	0.0062	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,840.38970	1,894.227	21.18	0.9938	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			1.64200	1.374	21.08	0.0064	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,820.44200	1,874.275	21.08	0.9936	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			57.94560	49.034	15.76	0.1116	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,269.34560	1,315.734	15.76	0.8884	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			56.98820	48.195	15.77	0.1100	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,278.38820	1,324.895	15.77	0.8900	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			58.91790	49.885	15.76	0.1133	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,260.31790	1,306.585	15.76	0.8867	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			328.07800	301.864	14.15	0.4012	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			619.67800	650.264	14.15	0.5988	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			324.80560	298.795	14.17	0.3980	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			626.40560	657.195	14.17	0.6020	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			331.38440	304.963	14.13	0.4044	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			612.98440	643.363	14.13	0.5956	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												68,871,557.70	6,987	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.41390		13.44370			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.69780		13.72840			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.98780		14.02080			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			5.25210	4.720	23.00	0.0137	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,441.55210	2,470.820	23.00	0.9863	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			5.21070	4.678	23.05	0.0135	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,451.51070	2,480.778	23.05	0.9865	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			5.29400	4.762	22.96	0.0138	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,431.59400	2,460.862	22.96	0.9862	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			127.21100	114.696	18.23	0.1547	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,788.81100	1,806.896	18.23	0.8453	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			126.02120	113.529	18.24	0.1534	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,797.62120	1,815.729	18.24	0.8466	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			128.41170	115.872	18.22	0.1561	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,780.01170	1,798.072	18.22	0.8439	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			691.53590	667.308	15.84	0.5148	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			700.73590	709.508	15.84	0.4852	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			687.42630	663.283	15.85	0.5125	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			706.62630	715.483	15.85	0.4875	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			695.66870	671.361	15.82	0.5171	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			694.86870	703.561	15.82	0.4829	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			1.94660		1.95110			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.96260		1.96710			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.97890		1.98330			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,096.04460	3,140.700	20.65	0.9853	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			8.21580	7.966	20.08	0.0176	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,897.21580	2,941.966	20.08	0.9824	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			7.59780	7.297	20.37	0.0161	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,996.59780	3,041.297	20.37	0.9839	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			7.04460	6.700	20.65	0.0147	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			217.42600	204.629	16.85	0.1958	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,046.42600	2,078.629	16.85	0.8042	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			203.27760	190.896	16.93	0.1846	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,132.27760	2,164.896	16.93	0.8154	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			232.07860	218.689	16.75	0.2073	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,961.07860	1,992.689	16.75	0.7927	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			713.90280	725.713	14.92	0.4094	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,095.01050	1,063.675	14.96	0.5732	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			762.01050	774.675	14.96	0.4268	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,044.90130	1,014.426	15.00	0.5559	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			811.90130	825.426	15.00	0.4441	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,146.90280	1,114.713	14.92	0.5906	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Future			1.97700		1.98430			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			45.38820	42.977	18.85	0.0798	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,802.38820	1,872.977	18.85	0.9202	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			43.58030	41.480	19.42	0.0756	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,900.58030	1,971.480	19.42	0.9244	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			41.98170	40.160	19.99	0.0718	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,998.98170	2,070.160	19.99	0.9282	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			1.73190		1.73900			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.76180		1.76880			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.79100		1.79770			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			13.43880	12.620	20.42	0.0290	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,323.43880	2,393.620	20.42	0.9710	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			12.13120	11.247	20.70	0.0259	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,422.13120	2,492.247	20.70	0.9741	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			14.92980	14.192	20.15	0.0325	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,224.92980	2,295.192	20.15	0.9675	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			233.98640	220.281	18.67	0.2092	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,945.98640	2,002.281	18.67	0.7908	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			220.25040	207.672	18.83	0.1985	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,032.25040	2,089.672	18.83	0.8015	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			207.39670	195.288	18.96	0.1880	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,119.39670	2,177.288	18.96	0.8120	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,020.55380	980.348	15.77	0.5626	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			743.55380	770.348	15.77	0.4374	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			974.64820	936.219	15.89	0.5444	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			797.64820	826.219	15.89	0.4556	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,068.38710	1,026.405	15.66	0.5809	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			691.38710	716.405	15.66	0.4191	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			0.12960		0.13010			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12930		0.12980			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12900		0.12960			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.22420		9.38370			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.34650		9.50800			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.46870		9.63120			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			1.85610	1.242	20.74	0.0063	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,568.15610	1,727.042	20.74	0.9937	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			1.81860	1.219	20.79	0.0062	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,578.11860	1,737.019	20.79	0.9938	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			1.89450	1.266	20.68	0.0064	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,558.19450	1,717.066	20.68	0.9936	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,127.39550	1,271.546	15.46	0.9027	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			54.38700	37.385	15.48	0.0958	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,136.38700	1,280.885	15.48	0.9042	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			56.42110	38.719	15.45	0.0988	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,118.42110	1,262.219	15.45	0.9012	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			55.39550	38.046	15.46	0.0973	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			397.48430	442.402	19.86	0.4423	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			566.28430	773.702	19.86	0.5577	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			398.14550	444.162	20.05	0.4408	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			576.94550	785.462	20.05	0.5592	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			398.83280	445.938	20.25	0.4394	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			587.63280	797.238	20.25	0.5606	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.28680		1.28690			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30130		1.30150			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31440		1.31510			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			931.00000	932.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,031.00000	1,032.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,131.00000	1,132.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			685.00000	687.000		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			785.00000	787.000		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			585.00000	587.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			151.00000	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
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			51.00000	44.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			49.00000	56.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.28890		1.29610			0.0000	0.00	0	5,428
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29250		1.29970			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.29630		1.30340			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5,428
Total QUANTO £ / \$												0.00	0	5,428
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08870		1.08910			0.0000	0.00	0	57
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09390		1.09430			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.09940		1.09990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	57
Total QUANTO € / \$												0.00	0	57
RAIN	On	19/06/2017	Foreign Exchange Future			22,802.81000		22,881.66000			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			9.57640		9.59840			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			9.98870	9.505	16.70	0.0451	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			931.58870	953.105	16.70	0.9549	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			9.67550	9.267	16.75	0.0440	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			941.27550	962.867	16.75	0.9560	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			10.31220	9.750	16.65	0.0462	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			921.91220	943.350	16.65	0.9538	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			3.71890		3.73200			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			1.67290	1.383	19.55	0.0166	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			539.67290	552.483	19.55	0.9834	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			1.58570	1.321	19.70	0.0158	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			549.58570	562.421	19.70	0.9842	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			1.76600	1.448	19.39	0.0174	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			529.76600	542.548	19.39	0.9826	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			1.44050		1.46130			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.41300		1.43340			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38880		1.40790			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,314,175,971.40	98,867	1,226,159
Total Options												3,829,250.00	7,500	1,797,247
Grand Total:												1,318,005,221.40	106,367	3,023,406