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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/05/2017 Foreign Exchange Future			13.21380		13.09740			0.0000	1,321,380.00	100	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.20560		13.09740			0.0000	0.00	0	20,000
\$ / R On 19/05/2017 Foreign Exchange Future			13.20560		13.09740			0.0000	0.00	0	1,159
\$ / R On 26/05/2017 Foreign Exchange Future			13.21980		13.11340			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.22890		13.12250			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.23120		13.12470			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.24720		13.14060			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.25180		13.14520			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.25870		13.15200			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.27470		13.16790			0.0000	1,209,657,037.50	91,125	877,934
\$ / R On 28/06/2017 Foreign Exchange Future			13.29480		13.18780			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.29930		13.19220			0.0000	0.00	0	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.31050		13.20330			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.31490		13.20770			0.0000	13,314,900.00	1,000	2,800
\$ / R On 10/07/2017 Foreign Exchange Future			13.32170		13.21440			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.32610		13.21880			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.33060		13.22320			0.0000	0.00	0	1,106
\$ / R On 17/07/2017 Foreign Exchange Future			13.33730		13.22980			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.34630		13.23870			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.35520		13.24760			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.35970		13.25200			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			13.36860		13.26090			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.39320		13.28520			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.40660		13.35040			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.43330		13.32480			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.47770		13.36850			0.0000	80,407,958.20	5,966	51,676
\$ / R	On	27/09/2017	Foreign Exchange Future			13.49770		13.38820			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.49990		13.39040			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.55550		13.44510			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.56430		13.45380			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.60210		13.49100			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.63530		13.52370			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.67950		13.56710			0.0000	12,598,819.50	921	89,969
\$ / R	On	22/12/2017	Foreign Exchange Future			13.68830		13.57580			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.80530		13.69080			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.80970		13.69520			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.87840		13.76170			0.0000	0.00	0	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			13.95750		13.83820			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.99180		13.87120			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.00030		13.87950			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.07580		13.95350			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.20110		14.07600			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.27940		14.15260			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.40700		14.27730			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.47630		14.34510			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.61280		14.47850			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.68670		14.55070			0.0000	0.00	0	1,500
Total \$ / R Future												1,317,300,095.20	99,112	1,069,119
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put			39.61790	0.000	15.58	0.0000	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call			87.01790	163.800	15.58	1.0000	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call			4.69900	0.000	15.58	0.0000	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put			357.29900	236.200	15.58	1.0000	0.00	0	0
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put			441.83350	325.194	21.36	0.9848	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call			9.23350	0.794	21.36	0.0152	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			619.88070	506.467	25.18	0.9773	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			7.28070	2.067	25.18	0.0227	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			417.10030	326.629	17.40	0.7746	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			30.50030	46.429	17.40	0.2254	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,856.67060	2,750.241	34.14	0.9998	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.07060	0.041	34.14	0.0002	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			223.40310	161.771	15.67	0.5054	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			105.90310	150.671	15.67	0.4946	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			84.17540	59.222	16.51	0.2333	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			278.87540	360.422	16.51	0.7667	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			51.89710	34.005	14.93	0.1387	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			442.49710	531.205	14.93	0.8613	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	07/06/2017	Foreign Exchange Option	14.50	Put			1,366.73360	1,262.567	20.87	0.9625	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			7.33360	9.767	20.87	0.0375	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			134.74220	96.209	14.99	0.2985	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			279.94220	348.009	14.99	0.7015	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			0.00000	362.293	14.87	0.6972	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			0.00000	103.593	14.87	0.3028	10,359.25	100	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			241.59990	186.559	15.24	0.4485	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			193.59990	245.259	15.24	0.5515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			330.74200	398.138	14.96	0.6870	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			162.84200	123.438	14.96	0.3130	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			2.32170	2.705	21.66	0.0095	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,344.38400	2,237.959	21.70	0.9907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.49030	1.704	22.58	0.0060	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,613.59030	2,507.004	22.58	0.9940	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,542.10690	6,435.311	32.77	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00690	0.011	32.77	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			6.80330	8.233	19.67	0.0279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2.24700	2.614	21.73	0.0092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,354.34700	2,247.914	21.73	0.9908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2.21060	2.570	21.76	0.0090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,364.31060	2,257.870	21.76	0.9910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2.28400	2.659	21.70	0.0093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.03480	0.052	32.77	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			18.06040	23.405	18.30	0.0734	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,936.72160	1,830.824	20.35	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			4.62160	5.524	20.35	0.0190	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,332.91520	4,226.423	32.77	0.9971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.81520	1.123	32.77	0.0029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,832.13480	5,725.352	32.77	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			271.96710	216.140	15.26	0.4550	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			207.89420	255.983	15.30	0.5253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			289.99420	231.283	15.30	0.4747	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			887.57640	989.048	15.90	0.9473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			19.67640	14.348	15.90	0.0527	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,250.16040	1,148.705	18.30	0.9266	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			32.98850	24.057	14.91	0.0863	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			913.15820	818.606	17.56	0.8497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			41.05820	53.306	17.56	0.1503	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			189.16830	233.857	15.45	0.4929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			321.26830	259.157	15.45	0.5071	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			219.86710	270.840	15.26	0.5450	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			25.48930	33.119	17.99	0.0997	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,393.01760	1,498.167	18.17	0.9866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			5.11760	3.467	18.17	0.0134	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,590.98430	1,486.135	19.21	0.9637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			8.88430	10.835	19.21	0.0363	0.00	0	2,000

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	12.50	Call		700.88850	798.756	14.91	0.9137	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		379.91670	452.323	14.85	0.7352	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		207.37330	161.571	15.10	0.3766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		275.27330	336.271	15.10	0.6234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		302.32360	242.236	15.36	0.4877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		200.22360	246.936	15.36	0.5123	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		1,107.58930	1,008.419	17.99	0.9003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		25.46630	18.563	15.40	0.0675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		1,079.69640	1,183.324	16.89	0.9679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		11.79640	8.624	16.89	0.0321	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		490.56030	572.363	14.64	0.8214	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		82.66030	57.663	14.64	0.1786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		132.01670	97.623	14.85	0.2648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		575.38690	662.920	14.49	0.8704	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		347.35220	282.613	15.58	0.5324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		175.25220	217.313	15.58	0.4676	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,177.05740	1,281.408	17.38	0.9749	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		9.15740	6.708	17.38	0.0251	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		793.36630	893.263	15.40	0.9325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		237.64270	187.650	15.18	0.4157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		360.73450	294.716	15.64	0.5449	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		168.63450	209.416	15.64	0.4551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		935.20390	1,037.323	16.14	0.9534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		17.30390	12.623	16.14	0.0466	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		57.48690	38.220	14.49	0.1296	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		85.71800	108.595	16.66	0.2728	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		423.61410	352.133	15.91	0.5988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		141.51410	176.833	15.91	0.4012	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		259.93970	319.008	15.14	0.6039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		222.03970	174.308	15.14	0.3961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		245.54270	302.350	15.18	0.5843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		159.12090	198.025	15.73	0.4367	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		392.86600	466.499	14.83	0.7468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		124.96600	91.799	14.83	0.2532	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		701.96040	614.172	16.97	0.7689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		69.86040	88.872	16.97	0.2311	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		617.81800	533.896	16.66	0.7272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		87.48040	110.779	16.63	0.2773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,837.64420	1,731.967	20.03	0.9772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		5.54420	6.667	20.03	0.0228	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		461.42220	540.978	14.69	0.8014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		93.52220	66.278	14.69	0.1986	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		381.22090	313.325	15.73	0.5633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		24.91250	32.366	18.01	0.0977	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,986.32560	1,880.335	20.52	0.9826	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		4.22560	5.035	20.52	0.0174	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	19/06/2017	Foreign Exchange Option	13.50	Put		460.30500	386.011	16.06	0.6272	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		128.20500	160.711	16.06	0.3728	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		609.58040	526.079	16.63	0.7227	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		1.49670	1.458	25.15	0.0047	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		528.29210	612.785	14.57	0.8448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		70.39210	48.085	14.57	0.1552	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		33.50510	43.543	17.74	0.1264	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		995.60510	898.843	17.74	0.8736	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,117.01250	1,017.666	18.01	0.9023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		1.44960	1.526	22.81	0.0054	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,234.84110	2,128.514	21.34	0.9888	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		2.74110	3.214	21.34	0.0112	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		44.91390	58.268	17.48	0.1620	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		877.01390	783.568	17.48	0.8380	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,033.59670	2,926.758	25.15	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		14.54700	18.525	18.51	0.0596	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,833.56490	2,726.724	23.70	0.9951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		1.46490	1.424	23.70	0.0049	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		21.21710	27.538	18.16	0.0848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,183.31710	1,082.838	18.16	0.9152	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,683.54960	2,576.826	22.81	0.9946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		1.47930	1.439	24.43	0.0048	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		59.94090	77.142	17.18	0.2051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		762.04090	672.442	17.18	0.7949	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,693.55030	2,586.802	22.84	0.9947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		1.45030	1.502	22.84	0.0053	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,346.64700	1,243.825	18.51	0.9404	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,882.36770	4,775.680	32.77	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		65.43600	83.650	17.06	0.2196	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		727.53600	638.950	17.06	0.7804	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		29.90610	38.870	17.85	0.1146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,042.00610	944.170	17.85	0.8854	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,933.57930	2,826.739	24.43	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		1.63350	1.600	28.99	0.0045	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		35.05890	45.555	17.70	0.1314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		977.15890	880.855	17.70	0.8686	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,093.60850	2,986.770	25.59	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		1.50850	1.470	25.59	0.0047	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.26770	0.380	32.77	0.0011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,334.42170	2,228.005	21.66	0.9905	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,482.17500	5,375.410	32.77	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.07500	0.110	32.77	0.0003	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		26.68230	34.673	17.95	0.1037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,088.78230	989.973	17.95	0.8963	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,563.73350	3,456.900	28.99	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,728.90330	1,623.533	19.67	0.9721	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,982.31740	4,875.610	32.77	0.9991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.21740	0.310	32.77	0.0009	0.00	0	1,297
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			477.74570	406.450	16.13	0.5997	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			165.54570	201.250	16.13	0.4003	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,054.72910	2,947.769	23.83	0.9925	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			2.52910	2.569	23.83	0.0075	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			632.74260	552.879	16.72	0.6852	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			124.94260	152.179	16.72	0.3148	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			883.57210	795.141	17.37	0.7768	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			86.87210	105.641	17.37	0.2232	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			528.13080	456.655	16.26	0.6016	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			185.83080	221.555	16.26	0.3984	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			945.02490	855.756	17.44	0.7827	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			89.42490	107.456	17.44	0.2173	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,762.21370	4,655.265	27.53	0.9968	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			1.01370	1.365	27.53	0.0032	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			113.76710	135.840	17.20	0.2593	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			844.96710	759.739	17.20	0.7407	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			285.43080	238.833	15.46	0.3957	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			368.63080	429.433	15.46	0.6043	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			664.55030	587.992	16.56	0.6496	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			174.35030	205.292	16.56	0.3504	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,382.40110	1,286.193	18.50	0.8590	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			61.10110	72.493	18.50	0.1410	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,146.98390	1,056.906	17.89	0.7996	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			94.58390	112.106	17.89	0.2004	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			381.06580	440.480	15.53	0.5820	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			333.46580	285.280	15.53	0.4180	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,285.97400	3,178.788	22.54	0.9818	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			7.97400	8.488	22.54	0.0182	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			518.59070	454.884	16.11	0.5444	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			270.59070	314.584	16.11	0.4556	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			676.70460	605.436	16.57	0.6209	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			217.60460	254.036	16.57	0.3791	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			708.07020	639.214	16.67	0.6120	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			243.27020	282.414	16.67	0.3880	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			0.00000	395.976	15.82	0.4630	13,463,197.60	34,000	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			0.00000	452.576	15.82	0.5370	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			552.39240	494.525	16.06	0.5060	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			377.19240	427.825	16.06	0.4940	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,531.14320	3,425.076	22.02	0.9689	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			15.94320	18.376	22.02	0.0311	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			353.02320	397.929	16.52	0.4366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			734.52320	670.229	16.52	0.5634	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			830.51300	909.988	14.99	0.7514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			212.01300	182.288	14.99	0.2486	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		349.93320	394.541	16.54	0.4338	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,015.45600	3,908.618	21.74	0.9738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		337.83310	381.267	16.62	0.4225	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		13.78840	16.171	21.75	0.0260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,025.28840	3,918.471	21.75	0.9740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		13.62270	16.025	21.76	0.0258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,035.12270	3,928.325	21.76	0.9742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		13.95600	16.318	21.74	0.0262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		151.69320	174.363	18.40	0.2210	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		392.20600	440.784	16.29	0.4718	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		653.70600	593.084	16.29	0.5282	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		368.86910	415.282	16.43	0.4511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		700.36910	637.582	16.43	0.5489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		769.33310	703.567	16.62	0.5775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		139.71520	117.799	14.79	0.1796	1,531.39	13	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,357.09450	1,273.336	18.07	0.7500	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		175.59450	201.037	18.07	0.2500	2,613.47	13	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,173.82540	1,094.485	17.64	0.7072	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		212.32540	242.185	17.64	0.2928	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,503.19320	1,416.663	18.40	0.7790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		50.98000	44.757	14.76	0.0819	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,314.80330	1,231.992	17.97	0.7408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		183.30330	209.692	17.97	0.2592	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,749.01990	1,658.858	18.85	0.8210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		117.51990	136.558	18.85	0.1790	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,008.21520	1,095.499	14.79	0.8204	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		237.77110	270.562	17.38	0.3211	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		601.42810	667.531	15.51	0.6277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		372.92810	329.831	15.51	0.3723	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		798.13030	875.270	15.03	0.7365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		229.63030	197.570	15.03	0.2635	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,419.48000	1,522.457	14.76	0.9181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		155.81220	178.779	18.34	0.2259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		570.78490	514.359	16.05	0.4884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		439.28490	492.059	16.05	0.5116	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,679.97500	2,579.619	20.33	0.9175	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		48.47500	57.319	20.33	0.0825	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,069.27110	992.862	17.38	0.6789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		510.50390	458.199	15.88	0.4567	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,650.94380	3,545.180	21.38	0.9642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		19.44380	22.880	21.38	0.0358	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		188.10150	215.073	17.91	0.2649	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,289.60150	1,207.373	17.91	0.7351	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,477.31220	1,391.079	18.34	0.7741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		23.25210	27.525	21.18	0.0425	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		677.46450	748.126	15.32	0.6732	0.00	0	4,351

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		308.96450	270.426	15.32	0.3268	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,637.89820	4,530.203	21.86	0.9863	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		6.39820	7.903	21.86	0.0137	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		479.00390	535.899	15.88	0.5433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,165.67920	1,086.556	17.62	0.7051	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,680.43280	3,574.557	21.41	0.9651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		18.93280	22.257	21.41	0.0349	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		233.65760	265.984	17.42	0.3166	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,085.15760	1,008.284	17.42	0.6834	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,454.75210	3,349.825	21.18	0.9575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		741.43320	676.841	16.54	0.5662	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,631.50000	986,522.300	21.86	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.86	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,064.95900	2,962.277	20.79	0.9404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		33.45900	39.977	20.79	0.0596	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		214.17920	244.256	17.62	0.2949	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		578.65940	522.551	16.05	0.4814	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		466.85940	520.251	16.05	0.5186	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,761.23640	3,655.156	21.07	0.9649	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		19.43640	22.856	21.07	0.0351	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		403.21820	358.489	15.58	0.3816	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		613.61820	678.389	15.58	0.6184	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,570.91670	1,486.378	18.33	0.7489	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		206.01670	231.878	18.33	0.2511	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,027.12530	3,923.895	21.81	0.9511	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		30.92530	38.195	21.81	0.0489	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,003.15750	932.641	17.06	0.6113	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		356.95750	396.941	17.06	0.3887	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		845.91600	920.013	15.24	0.7016	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		312.11600	275.713	15.24	0.2984	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		601.43770	547.064	16.05	0.4610	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		555.23770	611.364	16.05	0.5390	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		921.51100	854.701	16.79	0.5689	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		432.51100	476.801	16.79	0.4311	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		620.66280	567.583	16.01	0.4429	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		644.36280	702.883	16.01	0.5571	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,264.14970	4,161.586	22.31	0.9373	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		47.84970	56.886	22.31	0.0627	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		152.79740	171.402	19.62	0.1672	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,585.69740	2,491.902	19.62	0.8328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		753.30740	816.214	15.84	0.5960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		566.20740	516.714	15.84	0.4040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,096.39340	2,997.227	20.37	0.8730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		113.49340	126.727	20.37	0.1270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		80.25030	90.096	21.61	0.0913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,813.15030	3,710.596	21.61	0.9087	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	17.31	Call			79.90330	89.712	21.62	0.0909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,822.80330	3,720.212	21.62	0.9091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			80.59930	90.483	21.59	0.0917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,803.49930	3,700.983	21.59	0.9083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			851.88740	919.870	15.56	0.6448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			464.78740	420.370	15.56	0.3552	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			836.42620	903.640	15.60	0.6374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			479.32620	434.140	15.60	0.3626	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,349.11970	1,438.391	14.82	0.8213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			182.01970	158.891	14.82	0.1787	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			744.02030	806.431	15.86	0.5911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			576.92030	526.931	15.86	0.4089	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			542.50470	591.918	16.61	0.4732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			885.40470	822.418	16.61	0.5268	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,169.98650	1,253.579	15.01	0.7694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			252.88650	224.080	15.01	0.2306	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,805.64940	1,721.892	18.51	0.7353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			262.74940	291.392	18.51	0.2647	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			617.72130	672.103	16.29	0.5201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			750.62130	692.603	16.29	0.4799	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,495.34500	1,591.675	14.80	0.8547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			138.24500	122.175	14.80	0.1453	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,890.34010	1,994.807	15.11	0.9145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			73.24010	65.307	15.11	0.0855	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			632.00240	579.554	16.00	0.4329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			699.10240	759.054	16.00	0.5671	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,275.60570	1,362.651	14.90	0.8012	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			208.50570	183.151	14.90	0.1988	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			883.53200	953.068	15.48	0.6595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			436.43200	393.568	15.48	0.3405	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,814.02070	1,730.124	18.52	0.7367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			261.12070	289.624	18.52	0.2633	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,805.59910	2,709.800	19.92	0.8522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			132.69910	149.300	19.92	0.1478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,714.30690	1,632.124	18.37	0.7200	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			281.40690	311.623	18.37	0.2800	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			949.76560	1,022.428	15.31	0.6888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			382.66560	342.928	15.31	0.3112	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,671.46780	1,772.124	14.94	0.8848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			104.36780	92.624	14.94	0.1152	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			826.25220	892.955	15.63	0.6325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			489.15220	443.455	15.63	0.3675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,687.86110	3,585.798	21.39	0.9036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			84.96110	95.298	21.39	0.0964	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			459.13780	502.689	17.03	0.4170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,072.03780	1,003.189	17.03	0.5830	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	17.20	Put		3,716.73970	3,614.561	21.44	0.9048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		83.83970	94.061	21.44	0.0952	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		467.71350	511.886	16.98	0.4230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,050.61350	982.386	16.98	0.5770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,542.85270	4,440.209	22.35	0.9374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		49.95270	59.709	22.35	0.0626	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		485.36390	530.801	16.89	0.4351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,008.26390	941.301	16.89	0.5649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,649.38660	3,547.482	21.33	0.9019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		86.48660	96.982	21.33	0.0981	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		371.95010	408.196	17.59	0.3522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,334.85010	1,258.696	17.59	0.6478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,352.59200	3,252.039	20.81	0.8876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		99.69200	111.539	20.81	0.1124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		378.63310	415.419	17.54	0.3574	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,311.53310	1,235.919	17.54	0.6426	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		767.42610	831.089	15.79	0.6032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		550.32610	501.589	15.79	0.3968	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		513.13120	560.523	16.75	0.4539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		946.03120	881.023	16.75	0.5461	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,755.27830	3,652.947	21.51	0.9064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		82.37830	92.447	21.51	0.0936	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,498.86480	4,396.804	22.37	0.9332	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		54.66480	65.104	22.37	0.0668	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		634.80440	582.296	16.01	0.4311	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		710.60440	770.596	16.01	0.5689	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,093.02650	1,026.010	16.88	0.5480	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		583.82650	631.310	16.88	0.4520	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,079.50820	1,013.038	16.85	0.5431	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		594.70820	642.738	16.85	0.4569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,189.43370	1,269.097	15.28	0.7044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		427.73370	390.697	15.28	0.2956	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,060.55020	1,976.066	18.53	0.7092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		362.25020	394.466	18.53	0.2908	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,776.78690	1,695.417	18.09	0.6666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,894.99100	3,794.595	21.27	0.8629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,904.48010	3,804.049	21.28	0.8633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		157.20720	173.545	21.25	0.1376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,885.50720	3,785.145	21.25	0.8624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,618.13080	1,539.592	17.80	0.6400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		469.83080	507.992	17.80	0.3600	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		156.69100	172.995	21.27	0.1371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		428.48690	463.817	18.09	0.3334	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		987.63480	1,055.529	15.71	0.6279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		605.93480	557.129	15.71	0.3721	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		565.35110	518.395	15.60	0.3559	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	13.30	Call		1,027.05110	1,096.795	15.60	0.6441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		156.18010	172.449	21.28	0.1367	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,337.56080	2,249.736	18.81	0.7231	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		365.76080	397.236	18.81	0.2769	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,681.90460	1,602.802	17.82	0.6296	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		520.10460	560.302	17.82	0.3704	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,240.24300	1,171.387	17.00	0.5344	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		711.44300	763.187	17.00	0.4656	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,172.17090	1,105.138	16.86	0.5167	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		751.67090	805.438	16.86	0.4833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,091.83530	1,159.512	16.07	0.6070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		778.33530	723.712	16.07	0.3930	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,395.36330	1,479.130	15.48	0.7087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		491.86330	453.330	15.48	0.2913	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,796.12150	2,703.801	19.34	0.7423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		369.62150	399.601	19.34	0.2577	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		245.16030	266.054	21.12	0.1756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,001.66030	3,900.254	21.12	0.8244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		246.46450	267.432	21.09	0.1765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,982.96450	3,881.632	21.09	0.8235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,977.54460	3,099.330	13.06	0.9698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		24.04460	23.530	13.06	0.0302	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		245.81280	266.743	21.11	0.1760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,992.31280	3,890.943	21.11	0.8240	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,401.04390	1,329.655	17.32	0.5216	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		857.04390	910.756	17.32	0.4784	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		859.90300	912.083	17.59	0.4624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,567.30300	1,492.683	17.59	0.5376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		856.94220	908.935	17.60	0.4612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,574.34220	1,499.535	17.60	0.5388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		862.87550	915.237	17.58	0.4637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,560.27550	1,485.837	17.58	0.5363	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,565.78300	1,491.570	17.59	0.5146	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		983.08300	1,038.570	17.59	0.4854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		980.61280	1,034.732	17.79	0.4717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,715.51280	1,638.432	17.79	0.5283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		977.61560	1,031.561	17.80	0.4705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,722.51560	1,645.261	17.80	0.5295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		983.61350	1,037.906	17.78	0.4728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,708.51350	1,631.606	17.78	0.5272	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,723.08380	1,646.070	17.78	0.5088	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,101.58380	1,158.870	17.78	0.4912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,100.89790	1,156.985	17.95	0.4793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,870.19790	1,790.285	17.95	0.5207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,097.88900	1,153.825	17.96	0.4782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,877.18900	1,797.125	17.96	0.5218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,103.90870	1,160.156	17.94	0.4803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,863.20870	1,783.456	17.94	0.5197	0.00	0	0
Total \$ / R Option												13,477,701.71	34,126	1,787,247
Total \$ / R												1,330,777,796.91	133,238	2,856,366
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.27470		13.16790			0.0000	13,274.70	1	583
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.47770		13.36850			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.67950		13.56710			0.0000	13,679.50	1	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.87840		13.76170			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.07580		13.95350			0.0000	0.00	0	147
Total \$ / R MAXI Future												26,954.20	2	797
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			153.50580	149.783	26.46	0.0046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			321,363.50580	310,679.783	26.46	0.9954	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			153.74870	150.036	26.53	0.0046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			322,363.74870	311,680.036	26.53	0.9954	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			153.27090	149.537	26.38	0.0046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			320,363.27090	309,679.537	26.38	0.9954	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			10,258.56790	11,955.923	19.07	0.1595	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			188,408.56790	179,185.923	19.07	0.8405	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			10,166.36770	11,850.668	19.09	0.1582	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			189,316.36770	180,080.668	19.09	0.8418	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			10,351.82000	12,061.958	19.06	0.1607	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			187,501.82000	178,291.958	19.06	0.8393	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			59,893.11540	65,210.094	16.37	0.5087	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			78,183.11540	72,260.094	16.37	0.4913	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			59,524.23630	64,817.025	16.38	0.5065	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			78,814.23630	72,867.025	16.38	0.4935	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			60,264.64990	65,605.473	16.35	0.5110	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			77,554.64990	71,655.473	16.35	0.4890	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			83,563.94690	89,597.570	16.17	0.5602	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			79,393.94690	73,757.570	16.17	0.4398	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			83,153.64470	89,165.889	16.18	0.5583	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			79,983.64470	74,325.889	16.18	0.4417	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			83,976.76280	90,031.821	16.16	0.5622	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			78,806.76280	73,191.821	16.16	0.4378	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			97,000.05280	103,186.454	16.45	0.5582	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			94,650.05280	88,606.454	16.45	0.4418	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			96,606.03030	102,773.833	16.46	0.5566	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			95,256.03030	89,193.833	16.46	0.4434	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			97,395.21080	103,601.415	16.44	0.5599	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			94,045.21080	88,021.415	16.44	0.4401	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												26,954.20	2	797
£ / R	On	31/05/2017	Foreign Exchange Future			17.17450		16.95340			0.0000	755,678.00	44	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.24050		17.01820			0.0000	44,652,895.00	2,590	52,735
£ / R	On	18/09/2017	Foreign Exchange Future			17.55160		17.32510			0.0000	3,685,836.00	210	2,097
£ / R	On	18/12/2017	Foreign Exchange Future			17.86410		17.63190			0.0000	0.00	0	2,215
Total £ / R Future												49,094,409.00	2,844	57,116
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			554.91990	382.356	16.07	0.6879	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			58.31990	106.856	16.07	0.3121	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.16790	0.353	34.24	0.0008	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,011.96790	6,789.853	34.24	0.9992	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.16530	0.347	34.24	0.0007	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,021.96530	6,799.847	34.24	0.9993	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.17060	0.358	34.24	0.0008	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,001.97060	6,779.858	34.24	0.9992	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			110.05800	63.119	14.72	0.1552	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			628.25800	803.619	14.72	0.8448	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			627.96110	473.048	15.70	0.6152	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			146.16110	213.548	15.70	0.3848	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,991.62500	1,775.996	18.52	0.9570	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			9.82500	16.496	18.52	0.0430	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			387.45700	471.031	16.25	0.4134	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,062.35700	919.431	16.25	0.5866	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			384.62680	467.743	16.27	0.4112	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,069.52680	926.143	16.27	0.5888	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			390.30270	474.337	16.24	0.4156	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,055.20270	912.737	16.24	0.5844	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			15.03770	21.004	21.02	0.0208	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,523.13770	7,296.904	21.02	0.9792	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			14.93320	20.865	21.02	0.0207	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,533.03320	7,306.765	21.02	0.9793	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			14.82940	20.727	21.02	0.0206	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,542.92940	7,316.627	21.02	0.9794	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												49,094,409.00	2,844	58,516
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11935		0.11660			0.0000	762,143.56	6,386	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12168		0.11887			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12405		0.12118			0.0000	0.00	0	0
Total ¥ / R Future												762,143.56	6,386	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.16560	0.247	24.40	0.0010	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,339.76560	3,065.647	24.40	0.9990	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00560	0.007	24.40	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	19/06/2017	Foreign Exchange Option	0.16	Put			4,339.60560	4,065.407	24.40	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	24.40	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,339.60010	5,065.400	24.40	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			7.88100	10.691	22.06	0.0195	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,120.38100	3,842.591	22.06	0.9805	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.98810	2.698	22.06	0.0056	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,114.48810	4,834.598	22.06	0.9944	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			28.16030	37.808	22.06	0.0590	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,140.66030	2,869.708	22.06	0.9410	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			728.23190	882.706	17.69	0.6226	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			610.43190	477.606	17.69	0.3774	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			391.26370	484.822	19.17	0.4033	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,273.46370	1,079.722	19.17	0.5967	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,301.26350	1,534.634	16.24	0.8478	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			183.46350	129.534	16.24	0.1522	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												762,143.56	6,386	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.75230		14.55460			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.81500		14.61580			0.0000	38,904,190.00	2,626	72,769
€ / R	On	18/09/2017	Foreign Exchange Future			15.11290		14.90830			0.0000	1,511,290.00	100	6,521
€ / R	On	18/12/2017	Foreign Exchange Future			15.41390		15.20480			0.0000	1,541,390.00	100	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.71940		15.50350			0.0000	0.00	0	3,169
Total € / R Future												41,956,870.00	2,826	87,116
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			167.17230	92.763	15.03	0.3226	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			161.77230	285.063	15.03	0.6774	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.28720	1.729	31.91	0.0040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,575.48720	4,376.729	31.91	0.9960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.26470	1.734	31.97	0.0040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			67.60450	35.815	13.85	0.1166	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,585.46470	4,386.734	31.97	0.9960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.31010	1.724	31.84	0.0040	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,565.51010	4,366.724	31.84	0.9960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,650.98240	1,455.515	16.93	0.9643	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			6.78240	10.515	16.93	0.0357	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			573.40450	740.815	13.85	0.8834	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,566.84680	4,365.418	21.68	0.9737	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			14.98540	18.237	21.70	0.0262	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,576.68540	4,375.337	21.70	0.9738	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			14.82560	18.156	21.72	0.0261	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,586.52560	4,385.256	21.72	0.9739	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			15.14680	18.318	21.68	0.0263	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			127.51380	153.351	18.36	0.1459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,982.71380	2,799.451	18.36	0.8541	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	18.07	Call			126.79010	152.491	18.37	0.1452	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,991.99010	2,808.591	18.37	0.8548	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			128.24210	154.216	18.34	0.1466	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,973.44210	2,790.316	18.34	0.8534	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			18.09160	24.567	21.31	0.0270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,223.29160	6,020.667	21.31	0.9730	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,416.93290	1,584.042	14.34	0.8236	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			212.13290	170.142	14.34	0.1764	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,528.39130	1,378.953	16.40	0.6645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			343.19130	402.853	16.40	0.3355	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			529.58810	453.225	14.62	0.3113	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,177.58690	1,316.379	14.62	0.6869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			534.08690	456.978	14.62	0.3131	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,172.10700	1,310.146	14.62	0.6850	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			538.60700	460.746	14.62	0.3150	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,183.08810	1,322.625	14.62	0.6887	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												41,956,870.00	2,826	123,116
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.85780		9.77950			0.0000	3,943,120.00	400	23,163
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.99490		9.91540			0.0000	6,996,430.00	700	2,390
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.13280		10.05060			0.0000	5,066,400.00	500	1,153
Total AU\$ / R Future												16,005,950.00	1,600	26,706
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,280.99980	2,202.744	23.74	0.9974	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.49710	0.540	23.81	0.0026	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,290.99710	2,212.740	23.81	0.9974	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.50250	0.547	23.66	0.0027	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,271.00250	2,192.747	23.66	0.9973	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.49980	0.544	23.74	0.0026	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			11.08820	11.668	17.61	0.0304	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,275.68820	2,196.768	17.61	0.9696	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.08540	11.660	17.67	0.0303	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,285.68540	2,206.760	17.67	0.9697	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			11.09160	11.678	17.55	0.0305	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,265.69160	2,186.778	17.55	0.9695	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,867.92180	1,794.142	15.59	0.8966	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			47.96990	56.303	15.61	0.1024	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,877.36990	1,803.503	15.61	0.8976	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			49.08170	57.589	15.58	0.1045	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,858.48170	1,784.789	15.58	0.8955	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			48.52180	56.942	15.59	0.1034	0.00	0	0
Total AU\$ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R												16,005,950.00	1,600	26,706
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.76570		9.68530			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.93060		9.84860			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.09670		10.01280			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.65640	0.749	22.61	0.0037	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,055.35640	1,975.049	22.61	0.9963	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.65700	0.748	22.70	0.0037	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,065.35700	1,985.049	22.70	0.9963	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.65590	0.750	22.52	0.0038	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,045.35590	1,965.050	22.52	0.9962	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			30.41530	39.424	16.13	0.0938	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,471.81530	1,398.825	16.13	0.9062	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			29.84550	38.731	16.14	0.0924	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,481.24550	1,408.131	16.14	0.9076	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			30.99530	40.130	16.12	0.0953	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,462.39530	1,389.530	16.12	0.9047	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			238.26670	268.262	14.44	0.3699	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			765.46670	711.562	14.44	0.6301	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			235.78780	265.493	14.46	0.3669	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			772.98780	718.793	14.46	0.6331	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			240.76890	271.061	14.43	0.3729	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			757.96890	704.361	14.43	0.6271	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.58560		13.36740			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.87400		13.65000			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.16680		13.93730			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			2.91420	4.149	22.95	0.0130	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,515.51420	2,298.549	22.95	0.9870	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			2.88300	4.101	22.99	0.0128	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,525.48300	2,308.500	22.99	0.9872	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			2.94610	4.198	22.90	0.0131	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,505.54610	2,288.598	22.90	0.9869	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			93.60830	133.081	18.13	0.1765	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,833.60830	1,649.081	18.13	0.8235	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			92.54550	131.683	18.13	0.1750	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,842.54550	1,657.683	18.13	0.8250	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			94.68210	134.492	18.12	0.1780	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,824.68210	1,640.492	18.12	0.8220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			632.70650	746.879	15.68	0.5560	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			725.40650	610.079	15.68	0.4440	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			628.75430	742.252	15.69	0.5536	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			731.45430	615.452	15.69	0.4464	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			636.67770	751.530	15.67	0.5583	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			719.37770	604.730	15.67	0.4417	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			1.92740		1.90970			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94450		1.92650			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96120		1.94320			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			3,506.11850	3,330.034	22.25	0.9905	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			3,69240	4,978	21.74	0.0117	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,306.69240	3,130.978	21.74	0.9883	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			3,38910	4,476	21.99	0.0105	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,406.38910	3,230.476	21.99	0.9895	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			3,11850	4,034	22.25	0.0095	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			137.83680	163.663	16.98	0.1671	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,372.83680	2,218.663	16.98	0.8329	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			126.88710	151.325	17.03	0.1565	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,461.88710	2,306.325	17.03	0.8435	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			148.08230	175.503	16.88	0.1775	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,283.08230	2,130.503	16.88	0.8225	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			873.95050	787.410	14.90	0.4395	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			860.52910	950.537	14.93	0.5427	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			928.52910	838.537	14.93	0.4573	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			819.02600	905.742	15.00	0.5251	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			987.02600	893.742	15.00	0.4749	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			905.95050	999.410	14.90	0.5605	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.99680		1.97010			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			2,128.23760	1,872.545	20.03	0.9232	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			36.18880	43.376	18.73	0.0859	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,935.18880	1,675.376	18.73	0.9141	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			32.49800	41.862	19.38	0.0810	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,031.49800	1,773.862	19.38	0.9190	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
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			29.23760	40.545	20.03	0.0768	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			1.70590		1.69180			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.73560		1.72110			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76450		1.74940			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			4.34550	5.630	21.64	0.0146	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,786.34550	2,646.630	21.64	0.9854	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			3.91240	5.017	21.95	0.0130	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,885.91240	2,746.017	21.95	0.9870	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			4.84150	6.337	21.34	0.0165	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,686.84150	2,547.337	21.34	0.9835	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			137.60810	161.445	19.32	0.1640	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,426.60810	2,305.445	19.32	0.8360	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			129.12070	151.449	19.46	0.1549	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,518.12070	2,395.449	19.46	0.8451	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			146.72820	171.623	19.16	0.1734	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,335.72820	2,215.623	19.16	0.8266	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			774.32260	845.977	16.15	0.5147	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			980.32260	900.977	16.15	0.4853	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			738.52510	807.473	16.28	0.4970	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,044.52510	962.473	16.28	0.5030	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			811.88410	886.320	16.02	0.5328	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			917.88410	841.320	16.02	0.4672	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			0.12770		0.12650			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12730		0.12610			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12680		0.12570			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NOK/R	On	19/06/2017	Foreign Exchange Future			1.58520		1.55520			0.0000	0.00	0	4,422
NOK/R	On	18/09/2017	Foreign Exchange Future			1.61170		1.58120			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	4,422
Total NOK/R												0.00	0	4,422

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.19620		9.06860			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.31830		9.18850			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.43970		9.30760			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			0.78660	0.871	22.04	0.0046	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,882.18660	1,754.671	22.04	0.9954	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.78470	0.854	22.09	0.0045	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,892.18470	1,764.654	22.09	0.9955	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.78860	0.889	21.98	0.0047	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,872.18860	1,744.689	21.98	0.9953	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,419.17580	1,298.478	15.99	0.9059	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			27.17340	36.092	16.00	0.0925	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,428.67340	1,307.792	16.00	0.9075	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			28.18740	37.475	15.98	0.0956	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,409.68740	1,289.175	15.98	0.9044	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			27.67580	36.778	15.99	0.0941	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			427.86230	434.423	20.30	0.4355	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			920.26230	794.723	20.30	0.5645	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			423.65820	436.111	20.49	0.4341	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			926.05820	806.411	20.49	0.5659	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			419.47550	437.817	20.68	0.4327	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			931.87550	818.116	20.68	0.5673	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			1.28390		1.27220			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29880		1.28740			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31390		1.30190			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			1,078.00000	961.000		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			1,178.00000	1,061.000		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			1,278.00000	1,161.000		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			826.00000	712.000		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			926.00000	812.000		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			726.00000	612.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			19.00000	139.000		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	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	39.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			81.00000	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			181.00000	61.000		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			1.29870		1.29240			0.0000	0.00	0	5,428
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30230		1.29600			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30590		1.29960			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			1.11600		1.11000			0.0000	55,800.00	50	87
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12130		1.11520			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.12680		1.12070			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,800.00	50	87
Total QUANTO € / \$												55,800.00	50	87
RAIN	On	19/06/2017	Foreign Exchange Future			22,764.60000		22,482.83000			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			9.54420		9.44340			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
Total SGD / R												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			5.32580	7.350	17.82	0.0367	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,081.92580	983.150	17.82	0.9633	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			5.18540	7.152	17.88	0.0358	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,091.78540	992.952	17.88	0.9642	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			5.47030	7.555	17.77	0.0377	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,072.07030	973.355	17.77	0.9623	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			3.69720		3.67140			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.64990	0.806	20.51	0.0106	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	Put			599.24990	573.606	20.51	0.9894	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.61980	0.765	20.66	0.0100	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			609.21980	583.565	20.66	0.9900	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.68200	0.850	20.36	0.0112	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			589.28200	563.651	20.36	0.9888	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			1.42020		1.41150			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.39190		1.38340			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.36750		1.35870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 425 202 221.96	112,820	1,260,648
Total Options												13 477 701.71	34,126	1,824,647
Grand Total:												1,438,679,923.67	146,946	3,085,295