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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/04/2017 Foreign Exchange Future			13.83750		13.92730			0.0000	138,375.00	10	0
\$ / R On 12/04/2017 Foreign Exchange Future			13.87970		13.92730			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.87970		13.92730			0.0000	152,676.70	11	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.88860		13.93620			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.89040		13.93970			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.89120		13.94150			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.89380		13.94950			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.89670		13.95220			0.0000	0.00	0	40
\$ / R On 28/04/2017 Foreign Exchange Future			13.90520		13.96010			0.0000	0.00	0	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.91670		13.97080			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.92240		13.97610			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.94250		13.99480			0.0000	0.00	0	70
\$ / R On 15/05/2017 Foreign Exchange Future			13.95390		13.98200			0.0000	139,539.00	10	10
\$ / R On 26/05/2017 Foreign Exchange Future			13.98080		14.03180			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.99310		14.04410			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			14.03950		14.09070			0.0000	3,662,315,891.00	260,858	1,011,547
\$ / R On 28/06/2017 Foreign Exchange Future			14.06140		14.11260			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			14.06630		14.11740			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			14.07850		14.12960			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			14.09070		14.14170			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			14.09560		14.14660			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	21/07/2017	Foreign Exchange Future			14.11730		14.16860			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			14.12700		14.17840			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			14.13180		14.18320			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			14.14140		14.19300			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			14.16800		14.21990			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			14.21140		14.26390			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.25970		14.31270			0.0000	16,099,201.30	1,129	54,344
\$ / R	On	27/09/2017	Foreign Exchange Future			14.28140		14.33470			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			14.28380		14.33720			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.34430		14.39830			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.35400		14.40800			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.39530		14.44960			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.43170		14.48630			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.48020		14.53510			0.0000	5,936,882.00	410	94,995
\$ / R	On	22/12/2017	Foreign Exchange Future			14.48990		14.54490			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.61870		14.67590			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.62360		14.68090			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.70140		14.76060			0.0000	0.00	0	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.79280		14.85340			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.83360		14.89410			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.84380		14.90420			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.93050		14.99070			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			15.07340		15.13310			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			15.16270		15.22210			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.30810		15.36710			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.38720		15.44590			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.54290		15.60100			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.62710		15.68490			0.0000	0.00	0	0
Total \$ / R Future												3,684,782,565.00	262,428	1,172,347
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			93.61620	102.500	22.60	1.0000	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			80.91620	0.000	22.60	0.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,092.96770	3,140.303	93.80	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.26770	0.003	93.80	0.0000	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			103.30260	42.191	24.76	0.3507	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			126.00260	112.491	24.76	0.6493	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			61.17930	33.420	25.16	0.2898	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			208.47930	133.120	25.16	0.7102	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			40.15400	13.494	27.58	0.1329	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			307.45400	233.194	27.58	0.8671	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Put			65.77270	38.634	24.75	0.3260	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Call			193.07270	118.334	24.75	0.6740	0.00	0	2,500
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			140.38470	131.736	24.02	0.5929	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			127.68470	71.436	24.02	0.4071	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			34.70370	22.594	33.57	0.1295	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			462.00370	402.294	33.57	0.8705	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put		6.21080	3.129	43.04	0.0192	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call		933.51080	882.829	43.04	0.9808	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		505.33680	544.501	25.89	0.8343	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		51.53680	43.101	25.89	0.1657	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put		9.36400	10.082	28.35	0.0398	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call		1,089.06400	1,040.482	28.35	0.9602	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		446.72390	481.077	22.34	0.7838	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		78.22390	62.277	22.34	0.2162	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put		74.21880	84.702	20.41	0.2576	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call		463.71880	418.502	20.41	0.7424	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put		188.88980	204.389	19.72	0.4896	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call		248.38980	208.189	19.72	0.5104	0.00	0	2,500
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		515.10190	469.001	20.08	0.7752	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		62.90190	72.301	20.08	0.2248	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		1,747.52740	1,801.131	31.13	0.9750	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		9.72740	7.831	31.13	0.0250	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,132.75930	1,183.365	26.62	0.9352	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		24.95930	20.065	26.62	0.0648	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		27.16210	21.634	26.03	0.0704	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,074.96210	1,124.934	26.03	0.9296	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put		17.11240	18.698	21.80	0.0700	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call		909.31240	855.398	21.80	0.9300	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		307.21790	266.648	19.86	0.5789	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		155.01790	169.948	19.86	0.4211	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,720.20720	2,775.212	36.55	0.9939	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		2.40720	1.912	36.55	0.0061	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		165.92230	136.522	20.45	0.3659	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		313.72230	339.822	20.45	0.6341	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		416.96670	444.872	20.61	0.6904	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		147.06670	120.072	20.61	0.3096	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		17.11500	18.992	21.14	0.0670	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		977.21500	924.192	21.14	0.9330	0.00	0	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call		1,382.00370	1,329.171	23.79	0.9617	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put		11.20370	12.471	23.79	0.0383	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		13.32860	14.256	22.50	0.0452	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		1,264.12860	1,210.956	22.50	0.9548	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		91.23560	100.343	18.05	0.2672	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call		502.03560	457.043	18.05	0.7328	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		129.98380	131.344	17.65	0.3199	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		456.08380	403.744	17.65	0.6801	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call		792.17330	730.183	16.40	0.8994	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put		36.07330	27.783	16.40	0.1006	0.00	0	25,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		111.76680	111.454	17.33	0.2597	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		586.56680	533.953	17.33	0.7403	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call		0.00000	973.319	18.45	0.9115	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put		0.00000	30.818	18.45	0.0885	2,095,658.00	68,000	34,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put		0.00000	1,106.181	21.16	0.8800	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call		0.00000	48.681	21.16	0.1200	1,655,147.20	34,000	34,000
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		0.00000	321.775	18.15	0.5024	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		0.00000	295.675	18.15	0.4976	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		1,968.71200	2,016.066	23.33	0.9433	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		30.51200	26.866	23.33	0.0567	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		134.78330	137.206	16.74	0.2661	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		666.58330	618.006	16.74	0.7339	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		35.73810	42.269	17.00	0.0990	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		1,149.83810	1,105.369	17.00	0.9010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		100.31020	86.092	20.52	0.1402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,529.61020	1,566.592	20.52	0.8598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		99.12450	85.111	20.53	0.1388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,538.42450	1,575.611	20.53	0.8612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		101.50910	87.086	20.50	0.1416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		94.05750	97.991	15.78	0.1812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		17.72600	20.114	16.34	0.0474	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		400.86860	414.195	17.00	0.4855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		451.56860	413.695	17.00	0.5145	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		903.09560	855.143	15.82	0.7942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		112.39560	115.643	15.82	0.2058	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		964.75750	917.491	15.78	0.8188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		365.62540	332.965	17.53	0.4376	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		2,318.91870	2,269.334	20.26	0.9791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		8.21870	9.834	20.26	0.0209	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		880.02670	907.892	18.82	0.7131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		220.72670	197.392	18.82	0.2869	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		1,608.42600	1,559.614	16.34	0.9526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		1,214.60640	1,168.612	15.64	0.8954	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		70.65690	75.354	15.73	0.1475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		1,061.35690	1,014.854	15.73	0.8525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		105.25170	108.772	15.81	0.1964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		925.95170	878.272	15.81	0.8036	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		524.92540	543.465	17.53	0.5624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		15.80860	18.065	16.88	0.0420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		2,002.09760	1,952.811	18.52	0.9704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		11.39760	13.312	18.52	0.0296	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		1,357.98540	1,311.849	15.57	0.9259	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		27.28540	32.349	15.57	0.0741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		43.90640	49.112	15.64	0.1046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		1,461.87140	1,413.281	15.52	0.9427	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		122.43130	125.285	15.84	0.2187	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		873.13130	824.785	15.84	0.7813	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		2,100.96800	2,051.583	19.06	0.9735	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		10.26800	12.083	19.06	0.0265	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		1,706.50860	1,657.565	16.88	0.9580	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	13.16	Put		81.76020	86.117	15.76	0.1639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		127.67090	130.533	15.86	0.2255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		858.37090	810.033	15.86	0.7745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		1,854.08500	1,804.961	17.70	0.9649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		13.38500	15.461	17.70	0.0351	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		21.17140	23.781	15.52	0.0573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		631.77780	587.937	16.43	0.6474	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		153.20260	157.119	16.01	0.2575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		793.90260	746.619	16.01	0.7425	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		1,036.76300	990.100	15.74	0.8444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		76.06300	80.600	15.74	0.1556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		1,012.46020	965.617	15.76	0.8361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		836.51040	788.535	15.91	0.7640	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		1,232.18970	1,186.206	15.63	0.8996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		41.48970	46.706	15.63	0.1004	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		283.28340	292.272	16.60	0.3919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		573.98340	531.772	16.60	0.6081	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		241.07780	248.437	16.43	0.3526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		637.77800	593.783	16.41	0.6513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,080.09570	1,111.281	19.38	0.7713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		170.79570	150.781	19.38	0.2287	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		1,321.58610	1,275.531	15.59	0.9189	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		30.88610	36.031	15.59	0.0811	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		135.81040	139.035	15.91	0.2360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		361.98600	329.521	17.56	0.4341	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,205.74410	1,238.850	19.72	0.8009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		146.44410	128.350	19.72	0.1991	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		168.78170	173.309	16.10	0.2760	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		759.48170	712.809	16.10	0.7240	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		237.07800	244.283	16.41	0.3487	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		43.85980	39.601	21.64	0.0702	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,403.95390	1,357.676	15.54	0.9339	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		23.25390	28.176	15.54	0.0661	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		412.03690	376.994	17.22	0.4807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		451.33690	467.494	17.22	0.5193	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		531.28600	550.021	17.56	0.5659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		67.42310	58.981	21.06	0.1005	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,422.88510	1,458.850	20.29	0.8424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		113.58510	98.350	20.29	0.1576	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		470.40490	431.775	16.93	0.5299	0.00	0	1,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		379.70490	392.275	16.93	0.4701	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,153.15980	2,200.101	21.64	0.9298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		284.27710	256.461	18.17	0.3561	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		1,965.42720	2,010.198	21.31	0.9138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		56.12720	49.698	21.31	0.0862	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		337.44060	306.356	17.74	0.4102	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	14.33	Put			576.74060	596.856	17.74	0.5898	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,826.72310	1,869.481	21.06	0.8995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			49.62940	44.354	21.48	0.0778	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			535.92610	494.924	16.72	0.5806	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			315.22610	325.424	16.72	0.4194	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,835.90740	1,878.811	21.08	0.9005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			66.60740	58.311	21.08	0.0995	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			693.57710	716.961	18.17	0.6439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,973.21310	4,028.075	29.06	0.9729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			557.43290	515.732	16.65	0.5963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			296.73290	306.232	16.65	0.4037	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			392.07540	358.027	17.35	0.4625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			481.37540	498.527	17.35	0.5375	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,058.92940	2,104.854	21.48	0.9222	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			22.63790	21.925	22.52	0.0408	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			420.27780	384.840	17.17	0.4881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			439.57780	455.340	17.17	0.5119	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,210.01560	2,257.506	21.74	0.9340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			40.71560	37.006	21.74	0.0660	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			13.91310	17.575	29.06	0.0271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,512.01970	1,548.591	20.48	0.8570	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,568.72730	4,621.790	30.11	0.9823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			9.42730	11.290	30.11	0.0177	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			373.00940	339.952	17.48	0.4446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			512.30940	530.452	17.48	0.5554	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,661.93790	2,712.425	22.52	0.9592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			990.56310	1,020.245	19.13	0.7471	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,073.02770	4,128.089	29.59	0.9733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			13.72770	17.589	29.59	0.0267	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,145.34330	1,099.215	15.68	0.8775	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			54.64330	59.715	15.68	0.1225	0.00	0	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			102.71970	88.091	20.48	0.1430	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,520.80910	1,557.586	20.50	0.8584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			73.40670	63.901	20.95	0.1079	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,762.70670	1,804.401	20.95	0.8921	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,621.85220	5,673.774	30.11	0.9942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			2.55220	3.274	30.11	0.0058	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			191.26310	169.745	19.13	0.2529	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			181.61430	186.614	16.03	0.2786	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			794.21430	748.014	16.03	0.7214	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,183.72920	2,221.830	20.85	0.9259	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			56.32920	43.230	20.85	0.0741	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			257.80380	265.162	16.33	0.3507	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			675.20380	631.462	16.33	0.6493	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			400.72920	413.316	16.71	0.4563	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			530.32920	491.816	16.71	0.5437	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		442.87640	456.054	16.72	0.4764	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		514.57640	476.754	16.72	0.5236	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		580.99640	541.088	16.55	0.5661	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		384.39640	395.488	16.55	0.4339	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,854.68890	3,911.317	26.31	0.9622	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		21.28890	26.917	26.31	0.0378	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		762.17850	783.197	17.72	0.6121	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		370.77850	340.497	17.72	0.3879	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		593.97600	610.893	17.10	0.5346	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		472.37600	437.893	17.10	0.4654	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		1,109.00900	1,057.753	15.42	0.8057	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		130.60900	130.753	15.42	0.1943	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		215.60460	221.041	15.79	0.2818	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		898.80460	852.841	15.79	0.7182	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,426.29730	2,463.343	20.88	0.9083	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		79.49730	65.143	20.88	0.0917	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		302.50310	310.261	16.08	0.3499	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		775.50310	731.661	16.08	0.6501	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		328.28600	336.039	16.11	0.3564	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		798.18600	754.039	16.11	0.6436	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		2,678.85800	2,716.135	20.82	0.8947	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		102.75800	87.535	20.82	0.1053	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		248.92360	252.783	15.63	0.2814	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		1,012.82360	964.183	15.63	0.7186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		923.89860	877.728	15.91	0.6548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		361.19860	368.028	15.91	0.3452	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,656.10650	1,602.475	15.30	0.8760	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		93.40650	92.775	15.30	0.1240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		918.15100	872.084	15.92	0.6521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,149.90530	3,185.608	20.90	0.9125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		495.22960	461.014	17.41	0.4137	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		91.98980	74.661	20.90	0.0868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,159.28980	3,194.961	20.90	0.9132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		91.38020	74.020	20.91	0.0862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,168.68020	3,204.320	20.91	0.9138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		92.60530	75.308	20.90	0.0875	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		69.49210	70.909	15.90	0.0962	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		789.88030	806.581	17.12	0.5482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		552.58030	516.281	17.12	0.4518	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		653.88620	667.886	16.75	0.4956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		636.58620	597.586	16.75	0.5044	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		902.52960	921.314	17.41	0.5863	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		37.54440	41.144	17.11	0.0571	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		757.96940	774.054	17.04	0.5365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		570.66940	533.754	17.04	0.4635	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,100.91560	1,123.159	17.89	0.6436	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	15.00	Call			413.61560	382.859	17.89	0.3564	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,882.19210	1,830.609	15.90	0.9038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			692.90940	651.789	16.54	0.5371	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			1,337.05140	1,283.908	15.29	0.8046	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			164.35140	164.208	15.29	0.1954	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,611.70100	1,557.571	15.18	0.8697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			99.00100	97.871	15.18	0.1303	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			2,350.24440	2,300.844	17.11	0.9429	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			504.89850	470.316	17.36	0.4203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			266.46030	269.666	15.58	0.2802	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			1,079.16030	1,029.366	15.58	0.7198	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			1,908.31570	1,938.669	19.49	0.7961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			221.01570	198.369	19.49	0.2039	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			580.20940	592.089	16.54	0.4629	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			234.75390	236.874	15.50	0.2555	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,804.80910	2,841.528	20.73	0.8872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			117.50910	101.228	20.73	0.1128	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			581.80020	544.515	16.99	0.4705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			739.10020	754.815	16.99	0.5295	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			882.19850	900.616	17.36	0.5797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			132.90410	115.484	20.48	0.1269	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,445.97710	1,391.956	15.18	0.8341	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			133.27710	132.256	15.18	0.1659	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,748.47910	3,783.555	21.01	0.9458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			61.17910	43.255	21.01	0.0542	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,147.45390	1,096.574	15.50	0.7445	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			647.98310	661.861	16.73	0.4931	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,832.67810	2,869.560	20.77	0.8892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			115.37810	99.260	20.77	0.1108	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			683.91110	643.035	16.57	0.5320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			591.21110	603.335	16.57	0.4680	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,620.20410	2,655.784	20.48	0.8731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			365.45100	372.384	15.92	0.3479	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,687.30000	985,740.300	21.10	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.10	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,258.19070	2,291.289	19.99	0.8390	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			170.89070	150.989	19.99	0.1610	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			640.68310	601.561	16.73	0.5069	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			274.41840	277.273	15.58	0.2797	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,109.11840	1,058.673	15.58	0.7203	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			2,915.26000	2,951.940	20.77	0.8880	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			119.96000	103.340	20.77	0.1120	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			182.26840	181.987	15.33	0.2057	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			1,339.46840	1,285.787	15.33	0.7943	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			973.96370	992.605	17.34	0.5749	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			562.26370	526.905	17.34	0.4251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			296.45640	299.815	15.56	0.2772	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,204.45640	1,153.815	15.56	0.7228	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,177.53340	3,210.976	20.69	0.8853	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			135.53340	114.976	20.69	0.1147	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			500.81100	511.189	16.07	0.3826	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			970.41100	926.489	16.07	0.6174	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,410.10270	3,443.496	20.84	0.8774	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			156.40270	135.196	20.84	0.1226	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			315.20100	320.298	15.54	0.2737	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,301.50100	1,251.998	15.54	0.7263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			356.65420	332.450	19.10	0.2595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,110.69970	1,132.278	17.39	0.5685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			226.15410	207.035	20.15	0.1720	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			985.87760	943.842	16.22	0.5944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			600.77760	613.642	16.22	0.4056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,584.99120	2,539.152	15.82	0.9329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			49.89120	58.952	15.82	0.0671	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,549.24570	1,497.378	15.34	0.7803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			570.54810	582.778	16.14	0.3932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,828.46100	2,863.911	20.08	0.8228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			233.56100	214.111	20.08	0.1772	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			971.29130	929.578	16.26	0.5882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			616.19130	629.378	16.26	0.4118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,891.05410	2,926.835	20.15	0.8280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			269.93290	248.935	19.74	0.2023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			827.79100	789.573	16.69	0.5237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			792.69100	809.373	16.69	0.4763	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,684.60740	3,719.312	21.12	0.8798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			159.70740	139.512	21.12	0.1202	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,015.64810	972.978	16.14	0.6068	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			526.73250	538.017	16.02	0.3744	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,926.94570	2,962.912	20.20	0.8309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			222.04570	203.112	20.20	0.1691	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			815.43220	777.613	16.73	0.5178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			810.33220	827.413	16.73	0.4822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,554.83290	2,588.735	19.74	0.7977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			306.95230	284.515	19.44	0.2272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			401.21810	375.579	18.84	0.2874	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,866.11810	1,895.379	18.84	0.7126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,463.83180	1,413.068	15.43	0.7578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			278.73180	282.868	15.43	0.2422	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,061.83250	1,018.216	16.02	0.6256	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,442.95110	1,392.484	15.45	0.7520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			287.85110	292.284	15.45	0.2480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,321.85230	2,354.315	19.44	0.7728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,989.96270	3,026.253	20.27	0.8359	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	17.29	Call			217.03070	198.329	20.25	0.1655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,971.93070	3,008.129	20.25	0.8345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			294.04120	298.672	15.46	0.2518	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			0.00000	1,065.341	15.90	0.6446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			0.00000	495.141	15.90	0.3554	16,834,794.00	34,000	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			216.04250	197.388	20.26	0.1648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,980.94250	3,017.188	20.26	0.8352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			215.06270	196.453	20.27	0.1641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			611.70210	579.384	17.54	0.4130	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			1,232.38480	1,185.468	15.68	0.6883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			397.28480	405.268	15.68	0.3117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			2,224.19850	2,177.295	15.59	0.8969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			89.09850	97.095	15.59	0.1031	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,429.14120	1,378.872	15.46	0.7482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			33.43120	42.161	15.96	0.0500	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			326.27700	331.953	15.53	0.2714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			1,361.37700	1,312.153	15.53	0.7286	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			2,008.75760	1,959.921	15.44	0.8685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			123.65760	129.721	15.44	0.1315	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,186.60210	1,209.184	17.54	0.5870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			215.07590	217.197	15.26	0.1997	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,193.59760	1,216.268	17.56	0.5887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			608.69760	576.468	17.56	0.4113	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,393.35020	2,347.235	15.70	0.9154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			68.25020	77.035	15.70	0.0846	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,818.53120	2,772.361	15.96	0.9500	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			645.79970	612.478	17.39	0.4315	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,722.99230	1,669.618	15.24	0.8203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			187.89230	189.418	15.24	0.1797	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			2,136.98960	2,089.441	15.53	0.8861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			101.88960	109.241	15.53	0.1139	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,630.17590	1,577.397	15.26	0.8003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			244.14570	247.178	15.34	0.2197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,864.19540	2,899.835	20.12	0.8258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			229.29540	210.035	20.12	0.1742	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,061.55420	2,092.250	19.10	0.7405	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			328.83990	334.731	15.55	0.2711	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,373.73990	1,324.631	15.55	0.7289	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,642.49980	3,677.794	21.09	0.8747	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			167.39980	147.694	21.09	0.1253	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			644.81260	660.563	16.18	0.3936	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			1,120.71260	1,079.263	16.18	0.6064	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			635.33350	650.973	16.15	0.3892	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			1,136.23350	1,094.573	16.15	0.6108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			303.08360	309.817	15.36	0.2271	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,763.68360	1,711.217	15.36	0.7729	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	13.00	Call			1,978.03920	1,929.486	15.17	0.8188	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			217.43920	228.086	15.17	0.1812	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,422.28290	1,450.783	17.66	0.5827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,060.32890	3,100.351	19.98	0.7885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			722.88290	692.183	17.66	0.4173	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			329.72360	310.591	19.99	0.2108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,069.12360	3,109.191	19.99	0.7892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			328.51940	309.436	20.00	0.2101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,077.91940	3,118.036	20.00	0.7899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			330.92890	311.751	19.98	0.2115	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,670.21540	1,701.809	18.05	0.6063	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			713.61540	684.609	18.05	0.3937	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,115.50630	1,140.176	17.08	0.4971	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			968.90630	932.976	17.08	0.5029	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			773.74030	793.054	16.42	0.3978	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,267.84030	1,226.654	16.42	0.6022	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			723.13690	741.462	16.30	0.3805	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,327.33690	1,285.262	16.30	0.6195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,091.40290	2,125.396	18.74	0.6376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			702.10290	675.896	18.74	0.3624	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			4,026.33780	3,973.202	16.55	0.9628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			35.63780	42.702	16.55	0.0372	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,809.81570	1,760.553	15.88	0.7288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			459.11570	470.053	15.88	0.2712	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			2,190.29950	2,146.452	15.09	0.8163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			249.59950	265.952	15.09	0.1837	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			461.59610	441.261	20.05	0.2515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,170.89610	3,210.761	20.05	0.7485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			460.20260	439.905	20.06	0.2508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,179.50260	3,219.405	20.06	0.7492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			462.99510	442.617	20.04	0.2522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,162.29510	3,202.117	20.04	0.7478	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			926.46090	943.347	16.89	0.3998	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,439.56090	1,396.747	16.89	0.6002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,430.75290	1,393.054	17.18	0.5809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,058.65290	1,080.354	17.18	0.4191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,426.46780	1,388.842	17.19	0.5796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,064.36780	1,086.142	17.19	0.4204	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,422.19670	1,384.644	17.21	0.5783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,070.09670	1,091.944	17.21	0.4217	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,073.42180	1,094.347	17.24	0.4031	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,580.52180	1,542.447	17.24	0.5969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,572.31710	1,535.631	17.47	0.5813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,196.41710	1,218.431	17.47	0.4187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,568.11310	1,531.491	17.48	0.5801	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,202.21310	1,224.291	17.48	0.4199	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,563.92950	1,527.373	17.49	0.5790	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,208.02950	1,230.173	17.49	0.4210	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,217.64540	1,238.806	17.51	0.4050	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,718.64540	1,681.706	17.51	0.5950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,714.64570	1,678.811	17.70	0.5817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,339.74570	1,361.711	17.70	0.4183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,710.54190	1,674.748	17.71	0.5807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,345.64190	1,367.648	17.71	0.4193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,706.44950	1,670.696	17.72	0.5797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,351.54950	1,373.596	17.72	0.4203	0.00	0	0
Total \$ / R Option												20,585,599.20	136,000	1,557,611
Total \$ / R												3,705,368,164.20	398,428	2,729,958
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.03950		14.09070			0.0000	673,896.00	48	495
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.25970		14.31270			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.48020		14.53510			0.0000	0.00	0	45
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.70140		14.76060			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.93050		14.99070			0.0000	0.00	0	47
Total \$ / R MAXI Future												673,896.00	48	614
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,507.18910	3,233.350	21.94	0.0584	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			232,437.18910	237,283.350	21.94	0.9416	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,463.70830	3,197.312	21.96	0.0578	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			233,393.70830	238,247.312	21.96	0.9422	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,551.12610	3,269.814	21.93	0.0590	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			231,481.12610	236,319.814	21.93	0.9410	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			37,630.08240	34,705.573	18.16	0.3286	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			121,360.08240	123,735.573	18.16	0.6714	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			37,394.61490	34,480.042	18.17	0.3268	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			122,124.61490	124,510.042	18.17	0.6732	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			37,867.16150	34,932.694	18.14	0.3304	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			120,597.16150	122,962.693	18.14	0.6696	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			120,151.04900	115,521.415	15.71	0.6781	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			41,641.04900	42,501.415	15.71	0.3219	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			119,540.52870	114,923.052	15.72	0.6760	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			42,030.52870	42,903.052	15.72	0.3240	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			120,764.20640	116,122.045	15.70	0.6801	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			41,254.20640	42,102.045	15.70	0.3199	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			148,371.31430	143,507.872	15.63	0.7028	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			44,311.31430	45,367.872	15.63	0.2972	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			147,745.68390	142,891.945	15.63	0.7010	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			44,685.68390	45,751.945	15.63	0.2990	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			148,998.86230	144,125.259	15.62	0.7045	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			43,938.86230	44,985.259	15.62	0.2955	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			163,212.55450	158,535.860	16.09	0.6856	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			57,142.55450	58,485.860	16.09	0.3144		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			162,625.50230	157,957.227	16.09	0.6841		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			57,555.50230	58,907.227	16.09	0.3159		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			163,801.31690	159,115.642	16.08	0.6871		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			56,731.31690	58,065.642	16.08	0.3129		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												673,896.00	48	614
£ / R	On 13/04/2017	Foreign Exchange Future			17.30840		17.30300			0.0000		0.00	0	61
£ / R	On 24/04/2017	Foreign Exchange Future			17.32550		17.32470			0.0000		0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future			17.33280		17.33850			0.0000		0.00	0	182
£ / R	On 28/04/2017	Foreign Exchange Future			17.34450		17.34960			0.0000		0.00	0	97
£ / R	On 31/05/2017	Foreign Exchange Future			17.47050		17.46960			0.0000		0.00	0	7
£ / R	On 19/06/2017	Foreign Exchange Future			17.53720		17.53670			0.0000	141,893,485.20		8,091	58,150
£ / R	On 18/09/2017	Foreign Exchange Future			17.85900		17.86020			0.0000		0.00	0	1,786
£ / R	On 18/12/2017	Foreign Exchange Future			18.18610		18.18950			0.0000		0.00	0	215
Total £ / R Future												141,893,485.20	8,091	60,508
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call			347.00810	322.957	28.12	0.7851		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put			74.00810	44.557	28.12	0.2149		0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option	16.14	Put			22.23180	23.831	25.20	0.0650		0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option	16.14	Call			1,206.93180	1,209.331	25.20	0.9350		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put			6,641.91300	6,647.439	49.99	0.9995		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call			0.41300	0.239	49.99	0.0005		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call			500.98550	493.892	19.59	0.6899		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put			151.38550	149.392	19.59	0.3101		0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Put			459.54390	442.859	17.58	0.4798		0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option	17.45	Call			479.14390	463.359	17.58	0.5202		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call			8.04750	8.789	30.88	0.0113		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put			6,501.34750	6,501.589	30.88	0.9887		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call			7.97410	8.711	30.88	0.0112		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put			6,511.27410	6,511.511	30.88	0.9888		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call			8.12160	8.869	30.88	0.0114		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put			6,491.42160	6,491.669	30.88	0.9886		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put			130.74220	125.025	16.05	0.1818		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call			1,167.44220	1,162.226	16.05	0.8182		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put			519.77050	503.931	17.19	0.4738		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call			556.47050	541.131	17.19	0.5262		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put			1,625.24450	1,613.279	19.87	0.8117		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call			161.94450	150.479	19.87	0.1883		0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call			764.53140	747.822	17.25	0.4953		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put			904.33140	888.822	17.25	0.5047		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call			760.64440	743.941	17.26	0.4934		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put			910.44440	894.941	17.26	0.5066		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call			768.43730	751.718	17.24	0.4972		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	17.99	Put			898.23730	882.718	17.24	0.5028	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			71.24750	60.660	22.13	0.0469	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,031.74750	7,024.560	22.13	0.9531	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			70.89560	60.345	22.13	0.0467	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,041.39560	7,034.245	22.13	0.9533	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			71.60100	60.976	22.13	0.0472	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,022.10100	7,014.876	22.13	0.9528	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												141,893,485.20	8,091	62,908
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12821		0.12714			0.0000	2,436.05	19	3,823
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13076		0.12969			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.13341		0.13234			0.0000	0.00	0	0
Total ¥ / R Future												2,436.05	19	3,823
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.35510	2.655	25.30	0.0060	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,287.25510	4,181.355	25.30	0.9940	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			36.27460	30.548	22.40	0.0591	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,322.17460	2,209.248	22.40	0.9409	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			7.71280	9.277	24.08	0.0195	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,293.61280	3,187.977	24.08	0.9805	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			67.64240	75.259	21.69	0.0913	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,098.34240	2,998.759	21.69	0.9087	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			25.37810	37.187	22.78	0.0480	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,056.07810	3,960.687	22.78	0.9520	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			165.47030	153.259	20.43	0.1718	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,196.17030	2,076.759	20.43	0.8282	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			2,263.25700	2,371.620	14.23	0.9549	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			29.65700	30.519	14.23	0.0451	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,432.87700	1,524.831	15.39	0.8143	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			199.27700	183.731	15.39	0.1857	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			884.78390	930.709	17.18	0.5999	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			651.18390	589.609	17.18	0.4001	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,436.05	19	3,823
€ / R	On	13/04/2017	Foreign Exchange Future			14.74470		14.76080			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.76050		14.77900			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.96130		14.98200			0.0000	25,419,248.70	1,699	109,461
€ / R	On	18/09/2017	Foreign Exchange Future			15.26900		15.29120			0.0000	1,832,280.00	120	6,868
€ / R	On	18/12/2017	Foreign Exchange Future			15.58430		15.60850			0.0000	0.00	0	303
€ / R	On	19/03/2018	Foreign Exchange Future			15.90780		15.93870			0.0000	0.00	0	1,115

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												27,251,528.70	1,819	117,797
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			155.64650	129.968	22.90	0.5841	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			116.44650	74.668	22.90	0.4159	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			12.41890	12.378	19.01	0.0484	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			991.41890	972.878	19.01	0.9516	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			11.58690	9.056	25.91	0.0156	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,219.58690	4,237.757	25.91	0.9844	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			11.58090	9.040	25.95	0.0156	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			98.19450	92.527	14.83	0.1733	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,229.58090	4,247.740	25.95	0.9844	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			11.59290	9.072	25.87	0.0157	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,209.59290	4,227.772	25.87	0.9843	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,392.52640	1,402.006	18.85	0.8351	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			114.52640	103.306	18.85	0.1649	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			970.19450	943.827	14.83	0.8267	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,205.88320	4,219.802	19.85	0.9624	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			36.79610	28.527	19.85	0.0373	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,215.59610	4,229.527	19.85	0.9627	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			36.51130	28.255	19.85	0.0370	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,225.31130	4,239.255	19.85	0.9630	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			37.08320	28.802	19.85	0.0376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			248.82350	238.105	18.72	0.1916	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,700.32350	2,713.805	18.72	0.8084	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			247.69120	236.992	18.73	0.1908	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,709.19120	2,722.692	18.73	0.8092	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			249.96190	239.224	18.71	0.1924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,691.46190	2,704.924	18.71	0.8076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			72.11140	65.262	22.74	0.0559	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,873.61140	5,890.962	22.74	0.9441	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,803.06380	1,777.558	14.87	0.8241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			194.56380	193.258	14.87	0.1759	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,333.30480	1,343.187	16.70	0.6159	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			551.80480	537.487	16.70	0.3841	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			457.10990	462.154	15.06	0.2929	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,539.37130	1,513.550	15.06	0.7055	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			460.67130	465.750	15.06	0.2945	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,532.95040	1,507.158	15.06	0.7039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			464.25040	469.358	15.06	0.2961	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,545.80990	1,519.955	15.06	0.7071	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												27,251,528.70	1,819	153,797
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.48420		10.55270			0.0000	3,145,260.00	300	30,215
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.63470		10.70510			0.0000	9,252,189.00	870	4,105

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 Future			10.78710		10.85970			0.0000	0.00	0	58
Total AU\$ / R Future												12,397,449.00	1,170	34,378
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			17.46960	13.278	18.18	0.0407	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,534.76960	1,599.078	18.18	0.9593	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			17.95120	13.483	18.06	0.0415	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,515.25120	1,579.283	18.06	0.9585	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			17.70830	13.380	18.12	0.0411	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,525.00830	1,589.180	18.12	0.9589	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			64.04710	53.474	15.72	0.1054	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,538.94710	1,598.774	15.72	0.8946	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			63.13630	52.720	15.73	0.1041	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,548.03630	1,608.020	15.73	0.8959	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			64.97150	54.237	15.71	0.1067	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,529.87150	1,589.537	15.71	0.8933	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,209.52520	1,262.426	14.75	0.7666	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			192.60320	172.655	14.72	0.2371	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,192.90320	1,245.555	14.72	0.7629	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			190.90610	171.083	14.73	0.2352	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,201.20610	1,253.983	14.73	0.7648	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			189.22520	169.526	14.75	0.2334	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												12,397,449.00	1,170	34,378
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.52430		10.55470			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.70470		10.73640			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.88700		10.92000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			37.65900	32.117	18.00	0.0873	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,222.95900	1,247.817	18.00	0.9127	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			37.08560	31.714	18.05	0.0862	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,232.38560	1,257.414	18.05	0.9138	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			38.24330	32.527	17.95	0.0884	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,213.54330	1,238.227	17.95	0.9116	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			230.93220	214.323	15.41	0.3189	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			784.53220	799.623	15.41	0.6811	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			228.47510	211.987	15.43	0.3161	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			792.07510	807.287	15.43	0.6839	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			233.41530	216.681	15.39	0.3218	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			777.01530	791.981	15.39	0.6782	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			706.22240	680.802	13.77	0.6334	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			326.22240	333.802	13.77	0.3666	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			700.56170	675.253	13.78	0.6302	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
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			330.56170	338.253	13.78	0.3698	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			711.91680	686.389	13.76	0.6365	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			321.91680	329.389	13.76	0.3635	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/06/2017	Foreign Exchange Future			14.01160		14.03500			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.31790		14.34350			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.63270		14.66080			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			51.81420	50.145	20.69	0.0891	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,896.81420	1,918.545	20.69	0.9109	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			51.26670	49.616	20.72	0.0883	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,906.26670	1,928.016	20.72	0.9117	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			52.36710	50.680	20.67	0.0900	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,887.36710	1,909.080	20.67	0.9100	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			306.46160	293.882	17.96	0.2919	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,352.96160	1,365.982	17.96	0.7081	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			304.40400	291.937	17.98	0.2902	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,360.90400	1,374.037	17.98	0.7098	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			308.53380	295.844	17.94	0.2935	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,345.03380	1,357.944	17.94	0.7065	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			1,115.78660	1,079.561	15.61	0.6516	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			484.98660	476.861	15.61	0.3484	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			1,110.22930	1,074.017	15.62	0.6495	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			489.42930	481.317	15.62	0.3505	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			1,121.36670	1,085.124	15.60	0.6537	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			480.56670	472.423	15.60	0.3463	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			2.02400		2.02930			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			2.04240		2.04790			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.06080		2.06660			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	Call			87.01380	81.375	19.44	0.1033	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,394.01380	2,441.375	19.44	0.8967	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			103.39570	94.027	19.05	0.1184	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,210.39570	2,254.027	19.05	0.8816	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			94.85190	87.435	19.24	0.1106	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,301.85190	2,347.435	19.24	0.8894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			512.86640	479.231	16.61	0.3402	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,533.86640	1,555.231	16.61	0.6598	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			487.16950	454.492	16.70	0.3260	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,608.16950	1,630.492	16.70	0.6740	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			540.64460	505.833	16.52	0.3549	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,461.64460	1,481.833	16.52	0.6451	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			498.59370	501.002	14.97	0.2916	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,696.76430	1,642.114	14.95	0.6942	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			530.76430	534.114	14.95	0.3058	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,634.04680	1,580.261	14.99	0.6792	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			568.04680	572.261	14.99	0.3208	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,764.59370	1,709.002	14.97	0.7084	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			2.01380		2.01990			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			733.41610	682.190	18.37	0.7378	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			134.41610	144.190	18.37	0.2622	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			660.18760	607.482	18.11	0.7012	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			161.18760	169.482	18.11	0.2988	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			590.74440	536.396	17.85	0.6616	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			191.74440	198.396	17.85	0.3384	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01420		2.01590			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	Put			1,571.47540	1,590.065	16.55	0.8251	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			114.36660	117.984	16.59	0.1595	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,655.36660	1,675.984	16.59	0.8405	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			99.87250	105.235	16.63	0.1451	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,740.87250	1,763.235	16.63	0.8549	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			130.47540	132.065	16.55	0.1749	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			1.80930		1.81620			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84030		1.84730			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.87040		1.87760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			176.82520	152.816	19.74	0.1869	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,614.82520	1,659.816	19.74	0.8131	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			163.72230	140.764	19.92	0.1738	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,701.72230	1,747.764	19.92	0.8262	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			151.66680	129.718	20.10	0.1617	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,789.66680	1,836.718	20.10	0.8383	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			519.61140	480.386	17.87	0.3495	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,446.61140	1,477.386	17.87	0.6505	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			494.99790	457.053	18.02	0.3352	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,521.99790	1,554.054	18.02	0.6648	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			471.59360	434.630	18.16	0.3214	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,598.59360	1,631.630	18.16	0.6786	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,570.87080	1,508.568	15.31	0.6908	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			494.87080	504.568	15.31	0.3092	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,511.66010	1,450.569	15.41	0.6742	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			535.66010	546.569	15.41	0.3258	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,631.93890	1,568.476	15.20	0.7073	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			455.93890	464.476	15.20	0.2927	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			0.13420		0.13480			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13380		0.13450			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13360		0.13470			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.72970		9.79260			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.86210		9.92630			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.99590		10.06160			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			23.33520	16.064	16.65	0.0552	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,180.73520	1,236.364	16.65	0.9448	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			22.97280	15.905	16.71	0.0545	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,190.37280	1,246.204	16.71	0.9455	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			23.70480	16.228	16.58	0.0559	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,171.10480	1,226.528	16.58	0.9441	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			814.76100	858.912	14.90	0.7462	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			159.06680	139.173	14.92	0.2510	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			822.76680	867.073	14.92	0.7490	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
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			163.07800	142.874	14.89	0.2565	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			806.77800	850.774	14.89	0.7435	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			161.06100	141.012	14.90	0.2538	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			484.86800	477.909	17.44	0.4172	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			734.91270	662.371	17.25	0.5803	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			483.31270	476.471	17.25	0.4197	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			723.36530	650.948	17.06	0.5778	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			481.76530	475.048	17.06	0.4222	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			746.46800	673.809	17.44	0.5828	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			1.31360		1.31400			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33010		1.33020			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34590		1.34580			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			660.00000	664.000		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			760.00000	764.000		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			860.00000	864.000		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			398.00000	399.000		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			498.00000	499.000		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			298.00000	299.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			458.00000	459.000		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			358.00000	359.000		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			258.00000	259.000		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			1.24910		1.24460			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25240		1.24790			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25590		1.25140			0.0000	0.00	0	0
Total QUANTO £/\$ Future												0.00	0	4,048

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$												0.00	0	4,048
QUANTO €On	19/06/2017	Foreign Exchange Future			1.06570		1.06330				0.0000	1,231,949.20	1,156	30,283
QUANTO €On	18/09/2017	Foreign Exchange Future			1.07080		1.06840				0.0000	0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future			1.07630		1.07380				0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,231,949.20	1,156	30,283
Total QUANTO € / \$												1,231,949.20	1,156	30,283
RAIN	On	19/06/2017	Foreign Exchange Future		23,578.61000		23,600.80000				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		10.01490		10.03470				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		112.10630	100.361	15.97	0.2502		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		597.40630	605.461	15.97	0.7498		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		110.09370	98.254	15.98	0.2461		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		605.39370	613.354	15.98	0.7539		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		114.15430	102.508	15.96	0.2544		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		589.45430	597.608	15.96	0.7456		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		3.70700		3.70580				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		9.07840	9.565	21.02	0.0667		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		573.27840	572.565	21.02	0.9333		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		8.76280	9.291	21.16	0.0647		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		582.96280	582.291	21.16	0.9353		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		9.40820	9.850	20.89	0.0687		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		563.60820	562.850	20.89	0.9313		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		1.44600		1.44350				0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future		1.42310		1.42090				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future		1.40170		1.40050				0.0000	0.00	0	0
Total ZMW / 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
Total ZMW / R									0.00	0	0
Total Futures									3,868,233,309.15	274,731	1,426,928
Total Options									20,585,599.20	136,000	1,596,011
Grand Total:									3,888,818,908.35	410,731	3,022,939