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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/05/2017 Foreign Exchange Future			12.85250		12.87010			0.0000	771,150.00	60	0
\$ / R On 29/05/2017 Foreign Exchange Future			12.86010		12.87010			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			12.86010		12.87020			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			12.86010		12.86260			0.0000	0.00	0	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			12.87260		12.87490			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			12.87510		12.87740			0.0000	0.00	0	30,000
\$ / R On 07/06/2017 Foreign Exchange Future			12.87760		12.87970			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.88230		12.88420			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.88950		12.89110			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.90610		12.90700			0.0000	647,679,722.40	50,184	919,544
\$ / R On 28/06/2017 Foreign Exchange Future			12.92750		12.92750			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.93220		12.93210			0.0000	0.00	0	3,142
\$ / R On 05/07/2017 Foreign Exchange Future			12.94310		12.94300			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.94740		12.94730			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.95400		12.95380			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.95830		12.95820			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.96270		12.96250			0.0000	0.00	0	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			12.96920		12.96910			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			12.97790		12.97780			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.98660		12.98650			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			12.99090		12.99080			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			12.99960		12.99950			0.0000	0.00	0	3,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.02250		13.02290			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.03500		13.03570			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.05990		13.06130			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.10280		13.10370			0.0000	70,689,606.00	5,395	60,602
\$ / R	On	27/09/2017	Foreign Exchange Future			13.12220		13.12280			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.12440		13.12500			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.17820		13.17800			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.18680		13.18650			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.22350		13.22260			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.25580		13.25440			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.29730		13.29600			0.0000	664,865.00	50	84,565
\$ / R	On	22/12/2017	Foreign Exchange Future			13.30560		13.30430			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.41540		13.41440			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.41950		13.41850			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.48470		13.48410			0.0000	2,696,940.00	200	9,067
\$ / R	On	25/04/2018	Foreign Exchange Future			13.55930		13.55920			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.59160		13.59160			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.59960		13.59980			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.67010		13.67020			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.78870		13.78810			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.86290		13.86170			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.98370		13.98170			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.04940		14.04700			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17870		14.17540			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.24870		14.24480			0.0000	0.00	0	1,500
Total \$ / R Future												722,502,283.40	55,889	1,126,620
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			1.09070	0.000	13.95	0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			630.99070	647.500	13.95	1.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.00000	0.000	13.95	0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			3,099.90000	3,117.500	13.95	1.0000	0.00	0	0
\$ / R	On	29/05/2017	Foreign Exchange Option	12.90	Call			78.26510	51.341	14.91	0.4120	0.00	0	20,000
\$ / R	On	29/05/2017	Foreign Exchange Option	12.90	Put			108.16510	91.241	14.91	0.5880	0.00	0	20,000
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			21.20670	15.524	22.31	0.1084	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			391.00670	395.424	22.31	0.8916	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			87.21600	80.390	18.58	0.4058	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			154.61600	150.290	18.58	0.5942	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			65.50060	65.547	17.86	0.2818	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			290.60060	292.947	17.86	0.7182	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			5.42520	5.155	21.38	0.0296	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			900.52520	902.554	21.38	0.9704	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			72.28410	72.592	17.86	0.2935	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			294.88410	297.492	17.86	0.7065	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			1.54010	1.370	26.34	0.0069	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,621.84010	1,623.770	26.34	0.9931	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	12.75	Call		232.82570	233.646	17.47	0.6294	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put		103.12570	106.046	17.47	0.3706	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call		124.92930	124.593	17.53	0.4022	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put		240.72930	242.293	17.53	0.5978	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call		81.14130	80.503	17.66	0.2724	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put		390.04130	391.003	17.66	0.7276	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call		180.60710	180.513	16.73	0.4982	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put		189.50710	191.013	16.73	0.5018	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call		140.00450	139.719	17.04	0.4154	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put		248.90450	250.219	17.04	0.5846	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		467.77190	467.728	15.65	0.7930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		60.77190	61.628	15.65	0.2070	6,162.79	100	1,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		360.82800	360.983	15.94	0.6952	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		103.82800	104.883	15.94	0.3048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		322.60860	322.827	16.06	0.6526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		13.99400	14.349	16.42	0.0603	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		676.87320	676.452	15.16	0.9133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		19.87320	20.352	15.16	0.0867	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		632.49340	632.146	15.26	0.8941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		25.49340	26.046	15.26	0.1059	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		547.32310	547.128	15.46	0.8483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,134.16070	1,133.454	19.11	0.9704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		7.16070	7.354	19.11	0.0296	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		918.23100	917.623	17.26	0.9522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		11.23100	11.523	17.26	0.0478	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		820.99400	820.449	16.42	0.9397	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,803.00260	6,803.901	37.16	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		5,243.09500	5,243.962	37.16	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.03100	0.019	37.16	0.0001	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,743.03100	5,743.919	37.16	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.01380	0.008	37.16	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		6,093.01380	6,093.908	37.16	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.00260	0.001	37.16	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,824.72590	3,825.213	36.99	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		0.38280	0.269	37.16	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		4,593.38280	4,594.169	37.16	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		0.11820	0.078	37.16	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		5,143.11820	5,143.978	37.16	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		0.09500	0.062	37.16	0.0002	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		3,194.34720	3,195.024	31.60	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		1.40080	1.149	32.45	0.0036	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,294.40080	3,295.049	32.45	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		1.43400	1.165	32.97	0.0036	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,354.43400	3,355.065	32.97	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		1.72590	1.313	36.99	0.0036	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,944.22370	2,944.970	29.45	0.9963	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	15.86	Call			1.22830	1.072	29.54	0.0036	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,954.22830	2,954.972	29.54	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			1.29600	1.100	30.74	0.0036	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,094.29600	3,095.000	30.74	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			1.34720	1.124	31.60	0.0036	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,614.08310	2,614.919	26.63	0.9962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1.08700	1.020	26.71	0.0038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,624.08700	2,624.920	26.71	0.9962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.19170	1.057	28.85	0.0037	36,464.88	34,505	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,874.19170	2,874.957	28.85	0.9963	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			1.22370	1.070	29.45	0.0037	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,494.22860	2,495.060	25.97	0.9956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1.07650	1.018	26.46	0.0038	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,594.07650	2,594.918	26.46	0.9962	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1.07920	1.018	26.54	0.0038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,604.07920	2,604.918	26.54	0.9962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1.08310	1.019	26.63	0.0038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,095.20220	2,095.965	24.03	0.9920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			1.88710	1.772	24.52	0.0068	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,194.88710	2,195.672	24.52	0.9932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			1.75060	1.645	24.76	0.0063	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,244.75060	2,245.545	24.76	0.9937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			1.22860	1.160	25.97	0.0044	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,598.21500	1,598.771	21.60	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			3.32480	3.109	22.82	0.0121	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,846.32480	1,847.009	22.82	0.9879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			2.62760	2.461	23.50	0.0096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,985.62760	1,986.361	23.50	0.9904	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			2.20220	2.065	24.03	0.0080	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,361.33150	1,361.687	20.44	0.9698	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			7.24080	6.765	20.78	0.0263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,430.24080	1,430.665	20.78	0.9737	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			6.31180	5.896	21.12	0.0230	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,499.31180	1,499.796	21.12	0.9770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			5.21500	4.871	21.60	0.0190	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,282.92740	1,283.200	20.10	0.9641	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			8.85580	8.278	20.29	0.0321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,331.85580	1,332.178	20.29	0.9679	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			8.50230	7.947	20.39	0.0308	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,351.50230	1,351.847	20.39	0.9692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			8.33150	7.787	20.44	0.0302	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,147.32740	1,147.490	19.74	0.9494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			11.92770	11.245	19.92	0.0426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,214.92770	1,215.145	19.92	0.9574	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			11.31850	10.652	19.97	0.0406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,234.31850	1,234.552	19.97	0.9594	42,598,206.41	34,505	17,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			9.92740	9.300	20.10	0.0359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			947.74890	947.758	19.19	0.9162	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			22.31400	21.450	19.30	0.0762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			985.31400	985.350	19.30	0.9238	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			15.90690	15.138	19.63	0.0558	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,108.90690	1,109.038	19.63	0.9442	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			14.32740	13.590	19.74	0.0506	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			818.45350	818.389	18.83	0.8843	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			34.56140	33.601	18.86	0.1131	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			827.56140	827.501	18.86	0.8869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			26.74160	25.832	19.12	0.0899	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			919.74160	919.732	19.12	0.9101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			24.74890	23.858	19.19	0.0838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			556.79670	556.862	17.97	0.7810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			64.05300	63.143	18.16	0.1940	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			607.05300	607.043	18.16	0.8060	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			56.87700	55.919	18.32	0.1750	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			649.87700	649.819	18.32	0.8250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			35.45350	34.489	18.83	0.1157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			484.04200	484.255	17.69	0.7390	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			82.96170	82.203	17.81	0.2416	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			515.96170	516.103	17.81	0.7584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			79.17550	78.385	17.88	0.2323	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			532.17550	532.285	17.88	0.7677	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			73.79670	72.962	17.97	0.2190	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			422.40510	422.787	17.44	0.6968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			102.15800	101.572	17.53	0.2869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			445.15800	445.472	17.53	0.7131	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			97.57000	96.943	17.59	0.2763	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			460.57000	460.843	17.59	0.7237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			91.04200	90.355	17.69	0.2610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			336.20920	336.894	17.06	0.6252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			133.99380	133.698	17.15	0.3560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			356.99380	357.598	17.15	0.6440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			125.30150	124.927	17.25	0.3378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			378.30150	378.827	17.25	0.6622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			109.40510	108.887	17.44	0.3032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			212.55820	213.805	16.43	0.4871	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			210.66830	210.961	16.49	0.4983	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			223.66830	224.861	16.49	0.5017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			177.98590	178.053	16.74	0.4414	0.00	0	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			270.98590	271.953	16.74	0.5586	0.00	0	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			143.20920	142.994	17.06	0.3748	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			125.60860	126.727	16.06	0.3474	2,230,389.92	17,600	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			292.83210	293.095	16.16	0.6162	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			145.83210	146.995	16.16	0.3838	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	12.80	Call			270.38040	270.674	16.23	0.5867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			163.38040	164.574	16.23	0.4133	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			219.55820	219.905	16.43	0.5129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			40.32310	41.029	15.46	0.1517	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			88.84640	88.006	18.19	0.2221	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			661.34640	660.506	18.19	0.7779	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			1.94190	1.812	29.10	0.0052	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,314.44190	3,314.312	29.10	0.9948	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			65.27010	64.525	18.68	0.1665	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			833.17010	832.325	18.68	0.8335	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			44.93000	43.827	19.10	0.1132	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,101.93000	1,100.727	19.10	0.8868	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			107.79690	107.344	18.03	0.2378	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			710.49690	709.944	18.03	0.7622	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			48.37540	47.269	19.07	0.1150	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,164.57540	1,163.269	19.07	0.8850	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			64.00840	63.030	18.80	0.1447	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,055.80840	1,054.730	18.80	0.8553	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.43730	0.432	29.45	0.0012	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,022.23730	5,022.132	29.45	0.9988	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			237.53670	238.526	16.74	0.4244	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			415.03670	415.826	16.74	0.5756	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			105.53400	104.971	18.10	0.2149	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			856.43400	855.771	18.10	0.7851	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			33.32550	32.949	19.87	0.0751	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,615.52550	1,615.049	19.87	0.9249	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			255.37720	256.616	16.68	0.4179	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			468.87720	470.016	16.68	0.5821	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			56.78480	55.624	19.26	0.1161	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,370.28480	1,369.025	19.26	0.8839	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			5.84610	5.840	25.55	0.0127	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,545.04610	3,544.940	25.55	0.9873	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			177.70820	177.992	17.43	0.3088	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			686.90820	687.092	17.43	0.6912	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			142.48810	142.039	17.84	0.2505	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			862.98810	862.439	17.84	0.7495	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			166.29320	165.181	17.77	0.2659	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			893.39320	892.681	17.77	0.7341	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			283.09840	282.312	16.79	0.3981	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			597.39840	597.312	16.79	0.6019	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			273.56700	271.797	16.98	0.3672	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			712.26700	711.897	16.98	0.6328	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			10.28930	10.241	23.30	0.0188	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,788.98930	3,790.341	23.30	0.9812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call			737.01480	736.069	15.29	0.6911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put			233.31480	233.269	15.29	0.3089	8,397.70	36	40

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	12.75	Call		647.90290	647.045	15.51	0.6395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		294.20290	294.245	15.51	0.3605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		620.06760	619.241	15.58	0.6221	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		197.39910	197.307	15.14	0.2753	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,896.30000	986,897.200	22.30	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,180.00550	1,178.053	14.66	0.8664	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		76.30550	75.253	14.66	0.1336	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Call		0.00000	1,017.046	14.84	0.8156	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.20	Put		0.00000	114.246	14.84	0.1844	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		801.09910	800.107	15.14	0.7247	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,284.16350	4,285.025	22.30	0.9859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		7.76190	7.724	22.30	0.0139	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,294.06190	4,294.923	22.30	0.9861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		3.44570	3.426	22.30	0.0067	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,899.74570	4,900.626	22.30	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.30	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,908.88440	3,909.705	22.24	0.9785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		12.23610	12.172	22.27	0.0210	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,938.53610	3,939.372	22.27	0.9790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		7.96630	7.927	22.30	0.0143	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,274.26630	4,275.127	22.30	0.9857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		7.86350	7.825	22.30	0.0141	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,318.59440	3,318.950	21.52	0.9639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		20.24250	19.801	21.64	0.0331	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,416.54250	3,417.001	21.64	0.9669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		15.19570	14.999	22.00	0.0255	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,711.49570	3,712.199	22.00	0.9745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		12.58440	12.505	22.24	0.0215	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,724.33570	1,723.172	19.15	0.8482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		83.23540	81.232	19.59	0.1200	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,979.53540	1,978.432	19.59	0.8800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		32.93760	31.838	21.03	0.0512	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,929.23760	2,929.038	21.03	0.9488	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		22.29440	21.750	21.52	0.0361	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,529.19530	1,528.025	18.81	0.8177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		126.76910	124.696	18.89	0.1749	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,573.06910	1,571.896	18.89	0.8251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		111.12060	109.053	19.11	0.1557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,697.42060	1,696.253	19.11	0.8443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		108.03570	105.972	19.15	0.1518	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,373.05310	1,371.924	18.50	0.7892	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		155.37500	153.339	18.52	0.2092	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,381.67500	1,380.539	18.52	0.7908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		136.71540	134.648	18.77	0.1869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,503.01540	1,501.848	18.77	0.8131	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		132.89530	130.825	18.81	0.1823	0.00	0	17,402

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	13.94	Put			1,056.62330	1,055.724	17.73	0.7166	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			174.39030	172.414	18.25	0.2316	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,270.69030	1,269.614	18.25	0.7684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			171.30690	169.321	18.29	0.2280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,287.60690	1,286.521	18.29	0.7720	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			156.75310	154.724	18.50	0.2108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			908.11050	907.397	17.34	0.6724	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			259.43770	257.815	17.36	0.3251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			915.73770	915.014	17.36	0.6749	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			250.16710	248.500	17.44	0.3154	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			946.46710	945.699	17.44	0.6846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call			220.32330	218.524	17.73	0.2834	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			725.12180	724.745	16.84	0.6059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			292.07140	290.610	17.10	0.3583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			818.37140	817.810	17.10	0.6417	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			274.01290	272.461	17.24	0.3401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			870.31290	869.661	17.24	0.6599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			261.81050	260.197	17.34	0.3276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			491.85480	492.064	16.11	0.4945	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call			394.36120	393.402	16.43	0.4539	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put			590.66120	590.602	16.43	0.5461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			360.15360	359.030	16.64	0.4233	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			656.45360	656.230	16.64	0.5767	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			328.82180	327.545	16.84	0.3941	11,791.61	36	6,020
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			316.36760	316.440	15.58	0.3779	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			517.89840	517.208	15.88	0.5529	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			414.19840	414.408	15.88	0.4471	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call			459.65680	458.986	16.09	0.5089	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put			485.95680	486.186	16.09	0.4911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			455.55480	454.864	16.11	0.5055	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			353.68600	352.662	16.80	0.4048	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			730.88600	730.462	16.80	0.5952	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			12.05780	11.975	21.69	0.0204	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			4,019.25780	4,019.775	21.69	0.9796	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			469.88610	469.412	16.18	0.5011	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			524.88610	525.012	16.18	0.4989	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			154.16880	152.694	18.98	0.1844	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,786.16880	1,784.494	18.98	0.8156	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			433.62040	433.392	16.68	0.4355	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			747.12040	746.592	16.68	0.5645	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			275.47690	274.380	17.79	0.3009	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			1,188.97690	1,187.580	17.79	0.6991	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			20.34720	19.541	21.84	0.0285	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,283.84720	4,282.741	21.84	0.9715	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			674.88450	675.175	15.71	0.5992	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			408.38450	408.375	15.71	0.4008	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	13/11/2017	Foreign Exchange Option	13.98	Call			338.98100	338.415	17.45	0.3424	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,096.38100	1,094.915	17.45	0.6576	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			514.94880	515.580	16.55	0.4620	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			760.54880	759.780	16.55	0.5380	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			33.93460	33.417	22.45	0.0411	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,519.53460	4,517.617	22.45	0.9589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			622.43710	622.909	16.26	0.5114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			676.43710	675.609	16.26	0.4886	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			610.65370	611.076	16.31	0.5043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			694.65370	693.776	16.31	0.4957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			602.92070	603.309	16.34	0.4995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			706.92070	706.009	16.34	0.5005	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			694.12070	694.733	16.00	0.5532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			578.12070	577.433	16.00	0.4468	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			680.88330	681.481	16.04	0.5457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			594.88330	594.182	16.04	0.4543	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			672.18930	672.778	16.07	0.5408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			606.18930	605.478	16.07	0.4592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			968.74690	969.617	15.19	0.6894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			322.74690	322.317	15.19	0.3106	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			778.56770	779.268	15.73	0.5989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			482.56770	481.968	15.73	0.4011	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			721.30150	721.943	15.91	0.5683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			545.30150	544.643	15.91	0.4317	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,131.94110	1,132.484	14.97	0.7509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			235.94110	235.185	14.97	0.2491	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,064.59980	1,065.264	15.06	0.7268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			268.59980	267.964	15.06	0.2732	0.00	0	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,267.27200	1,267.638	14.81	0.7946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			181.27200	180.338	14.81	0.2054	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			36.37690	35.525	22.42	0.0415	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,800.37690	4,798.225	22.42	0.9585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,638.26860	1,638.760	14.73	0.8797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			92.26860	91.460	14.73	0.1203	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,427.61890	1,427.871	14.62	0.8388	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			131.61890	130.571	14.62	0.1612	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			66.18120	64.909	22.40	0.0699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,060.18120	4,057.609	22.40	0.9301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			65.90870	64.637	22.42	0.0697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,069.90870	4,067.337	22.42	0.9303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			65.42100	64.156	22.42	0.0692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,079.42100	4,076.856	22.42	0.9308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			69.59070	68.300	22.20	0.0736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,943.59070	3,941.000	22.20	0.9264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			68.71560	67.430	22.25	0.0727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,972.71560	3,970.130	22.25	0.9273	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	17.24	Call			67.57240	66.293	22.31	0.0714	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,011.57240	4,008.993	22.31	0.9286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			91.87890	90.506	21.14	0.0971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,345.87890	3,343.206	21.14	0.9029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			81.09900	79.759	21.60	0.0858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,605.09900	3,602.460	21.60	0.9142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			70.78370	69.488	22.13	0.0749	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,904.78370	3,902.188	22.13	0.9251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			162.52910	161.080	19.54	0.1659	0.00	0	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			2,366.52910	2,363.780	19.54	0.8341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			120.67090	119.238	20.21	0.1265	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,824.67090	2,821.938	20.21	0.8735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			106.81500	105.405	20.61	0.1125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,050.81500	3,048.105	20.61	0.8875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			222.13040	220.742	18.90	0.2184	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,926.13040	1,923.442	18.90	0.7816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			207.20910	205.798	19.04	0.2056	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,021.20910	2,018.498	19.04	0.7944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			205.90710	204.496	19.05	0.2045	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,029.90710	2,027.196	19.05	0.7955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			368.59690	367.812	17.63	0.3376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,252.59690	1,250.512	17.63	0.6624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			303.65990	302.517	18.19	0.2859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,507.65990	1,505.217	18.19	0.7141	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			298.27450	297.102	18.24	0.2815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,532.27450	1,529.802	18.24	0.7185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			411.89650	411.346	17.32	0.3704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,115.89650	1,114.046	17.32	0.6296	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			389.58440	388.910	17.48	0.3537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,183.58440	1,181.610	17.48	0.6463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			375.44860	374.701	17.58	0.3429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,229.44860	1,227.401	17.58	0.6571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			565.67770	565.897	16.50	0.4761	0.00	0	9,816
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			769.67770	768.597	16.50	0.5239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			497.97180	497.863	16.83	0.4314	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			901.97180	900.564	16.83	0.5686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			435.78580	435.365	17.17	0.3879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			1,049.78580	1,048.065	17.17	0.6121	0.00	0	34,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			40.12310	39.208	22.43	0.0448	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,755.82310	4,753.608	22.43	0.9552	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			576.36050	576.512	16.51	0.4788	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			772.06050	770.912	16.51	0.5212	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			481.71720	480.001	17.40	0.3779	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,267.31720	1,264.601	17.40	0.6221	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			491.00140	489.296	17.36	0.3826	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,252.50140	1,249.796	17.36	0.6174	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	14.91	Call		391.63200	388.871	18.31	0.2995	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,817.53200	1,814.170	18.31	0.7005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		354.54680	351.780	18.54	0.2753	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,980.44680	1,977.080	18.54	0.7247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		298.72230	295.977	18.94	0.2375	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		729.94980	728.026	16.14	0.4497	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,159.51990	4,156.178	21.88	0.8897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,010.05740	1,009.240	15.58	0.6296	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		525.95740	524.540	15.58	0.3704	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		868.40650	867.189	16.02	0.5666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		684.30650	682.489	16.02	0.4334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		834.04980	832.726	16.14	0.5503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,274.62230	2,271.277	18.94	0.7625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		134.44670	131.706	21.85	0.1110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,140.34670	4,137.006	21.85	0.8890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		134.03230	131.290	21.86	0.1107	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,149.93230	4,146.590	21.86	0.8893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		133.61990	130.878	21.88	0.1103	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		305.50790	302.098	19.19	0.2282	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,556.30790	2,552.798	19.19	0.7718	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		438.44360	434.898	18.27	0.3119	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,879.24360	1,875.598	18.27	0.6881	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		604.59080	601.041	17.42	0.4000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,412.99080	1,409.440	17.42	0.6000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		639.50600	635.846	17.27	0.4167	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,339.70600	1,336.245	17.27	0.5833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		215.03020	210.976	21.63	0.1476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,244.83020	4,240.876	21.63	0.8524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		214.49200	210.435	21.65	0.1472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,254.29200	4,250.335	21.65	0.8528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		313.01240	309.268	19.69	0.2150	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,022.81240	3,019.168	19.69	0.7850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		215.57070	211.517	21.62	0.1480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,235.37070	4,231.417	21.62	0.8520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,698.05750	2,700.095	12.51	0.9599	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		27.85750	29.994	12.51	0.0401	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,207.13210	1,205.224	15.67	0.6436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		586.93210	585.124	15.67	0.3564	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		942.22320	939.340	16.47	0.5390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		912.02320	909.240	16.47	0.4610	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		743.56520	740.190	17.74	0.4202	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,575.46520	1,571.490	17.74	0.5798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		748.90260	745.690	18.04	0.4067	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,757.20260	1,752.790	18.04	0.5933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		754.13060	750.936	18.01	0.4090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,742.43060	1,738.036	18.01	0.5910	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	17/09/2018	Foreign Exchange Option	14.86	Call			751.50810	748.307	18.02	0.4078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,749.80810	1,745.407	18.02	0.5922	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			867.35870	864.703	18.03	0.4330	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,745.65870	1,741.003	18.03	0.5670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			866.57810	863.971	18.26	0.4207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,909.57810	1,904.571	18.26	0.5793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			871.92110	869.330	18.24	0.4228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,894.92110	1,889.930	18.24	0.5772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			869.24130	866.642	18.25	0.4217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,902.24130	1,897.242	18.25	0.5783	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			983.21050	981.416	18.24	0.4430	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,907.81050	1,902.716	18.24	0.5570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			983.05950	981.469	18.43	0.4321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,068.25950	2,062.769	18.43	0.5679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			988.47490	986.898	18.41	0.4340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,053.67490	2,048.198	18.41	0.5660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			985.76640	984.179	18.42	0.4331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,060.96640	2,055.479	18.42	0.5669	0.00	0	0
Total \$ / R Option												44,891,413.31	86,782	1,867,175
Total \$ / R												767,393,696.71	142,671	2,993,795
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.90610		12.90700			0.0000	129,061.00	10	615
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.10280		13.10370			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.29730		13.29600			0.0000	13,297.30	1	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.48470		13.48410			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.67010		13.67020			0.0000	0.00	0	147
Total \$ / R MAXI Future												142,358.30	11	834
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			149.73790	119.562	33.91	0.0036	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			346,449.73790	346,509.562	33.91	0.9964	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			150.32510	119.855	33.99	0.0036	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			347,450.32510	347,509.855	33.99	0.9964	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			150.91910	120.151	34.08	0.0036	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			348,450.91910	348,510.151	34.08	0.9964	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			7,317.18580	7,121.643	19.81	0.1067	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			210,947.18580	210,841.643	19.81	0.8933	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			7,250.43920	7,055.321	19.82	0.1058	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			211,880.43920	211,775.321	19.82	0.8942	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			7,184.34590	6,989.656	19.84	0.1049	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			212,814.34590	212,709.656	19.84	0.8951	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			48,545.10940	48,528.512	16.89	0.4229	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			92,945.10940	92,798.512	16.89	0.5771	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			48,237.48630	48,218.971	16.91	0.4207	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			93,637.48630	93,488.971	16.91	0.5793	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			47,931.48960	47,911.453	16.93	0.4186	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	18/12/2017	Foreign Exchange Option		13.76	Put			94,331.48960	94,181.453	16.93	0.5814	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			70,563.75210	70,384.618	16.60	0.4857	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			93,153.75210	92,914.618	16.60	0.5143	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Call			70,206.84500	70,026.551	16.61	0.4839	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			93,796.84500	93,556.551	16.61	0.5161	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			69,851.81310	69,669.880	16.63	0.4820	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			94,441.81310	94,199.880	16.63	0.5180	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			83,647.98980	83,324.844	16.82	0.4929	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			108,627.98980	108,314.844	16.82	0.5071	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			83,294.34870	82,970.030	16.83	0.4913	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			109,274.34870	108,960.030	16.83	0.5087	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			82,941.74800	82,616.262	16.84	0.4897	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			109,921.74800	109,606.262	16.84	0.5103	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												142,358.30	11	834
£ / R	On 31/05/2017	Foreign Exchange Future				16.45590		16.63900			0.0000	0.00	0	69
£ / R	On 19/06/2017	Foreign Exchange Future				16.52280		16.70480			0.0000	120,550,348.80	7,296	51,682
£ / R	On 18/09/2017	Foreign Exchange Future				16.82190		17.00700			0.0000	6,156,815.40	366	3,669
£ / R	On 18/12/2017	Foreign Exchange Future				17.12070		17.30600			0.0000	0.00	0	1,715
£ / R	On 18/06/2018	Foreign Exchange Future				17.70880		17.90000			0.0000	107,386,163.20	6,064	3,032
Total £ / R Future												234,093,327.40	13,726	60,167
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Call			10.28260	5.529	26.18	0.0288	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Put			821.28260	999.629	26.18	0.9712	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			383.85910	290.228	16.50	0.5214	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			179.05910	267.428	16.50	0.4786	0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			63.52070	43.393	18.40	0.1162	0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			858.72070	1,020.593	18.40	0.8838	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			5.23550	4.221	23.90	0.0123	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			2,300.43550	2,481.420	23.90	0.9877	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			0.03780	0.008	35.59	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,315.23780	7,497.208	35.59	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			0.03710	0.008	35.59	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,325.23710	7,507.208	35.59	1.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			0.03640	0.008	35.59	0.0000	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,335.23640	7,517.208	35.59	1.0000	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			292.26520	248.326	17.42	0.2618	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,275.26520	1,416.426	17.42	0.7382	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			290.08080	246.408	17.43	0.2601	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,283.08080	1,424.508	17.43	0.7399	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			287.91590	244.504	17.44	0.2584	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,290.91590	1,432.604	17.44	0.7416	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			11.89170	8.485	21.19	0.0097	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,865.89170	8,047.785	21.19	0.9903	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			12.05980	8.611	21.19	0.0098	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,846.05980	8,027.911	21.19	0.9902	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			11.97550	8.548	21.19	0.0097	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,855.97550	8,037.848	21.19	0.9903	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			0.00000	1,051.378	15.58	0.5068	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			0.00000	1,232.578	15.58	0.4932	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			0.00000	1,047.480	15.59	0.5054	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			0.00000	1,238.680	15.59	0.4946	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			0.00000	1,043.596	15.60	0.5041	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			0.00000	1,244.796	15.60	0.4959	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												234,093,327.40	13,726	61,567
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11607		0.11543			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11835		0.11768			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12065		0.11995			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	29.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,457.20010	5,392.600	29.49	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.09880	0.089	29.49	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,457.29880	3,392.689	29.49	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00300	0.002	29.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,457.20300	4,392.602	29.49	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			26.94610	25.651	23.57	0.0422	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,258.94610	3,190.751	23.57	0.9578	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			7.75210	7.062	23.57	0.0134	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,239.75210	4,172.162	23.57	0.9866	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.02600	1.753	23.57	0.0038	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,234.02600	5,166.853	23.57	0.9962	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,222.22120	1,262.393	16.83	0.7866	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			227.22120	196.993	16.83	0.2134	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			684.24790	699.441	18.49	0.5432	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			689.24790	634.041	18.49	0.4568	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			372.06270	373.803	20.00	0.3368	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,377.06270	1,308.404	20.00	0.6632	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.38340		14.41600			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.44710		14.47860			0.0000	46,144,037.40	3,194	68,541
€ / R	On	18/09/2017	Foreign Exchange Future			14.73890		14.77010			0.0000	1,709,712.40	116	7,084
€ / R	On	18/12/2017	Foreign Exchange Future			15.03220		15.06110			0.0000	1,503,220.00	100	4,753
€ / R	On	19/03/2018	Foreign Exchange Future			15.32200		15.35440			0.0000	0.00	0	4,010

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												49,356,969.80	3,410	84,392
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			61.56670	48.526	17.18	0.2753	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			205.56670	225.125	17.18	0.7247	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			445.12100	426.321	14.89	0.7381	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			76.52100	89.221	14.89	0.2619	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			4.44190	4.100	21.01	0.0151	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,721.73450	4,753.084	33.63	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,785.84190	1,817.000	21.01	0.9849	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.34880	0.193	33.63	0.0006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,701.74880	4,733.093	33.63	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.34160	0.188	33.63	0.0006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,711.74160	4,743.088	33.63	0.9994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.33450	0.184	33.63	0.0006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			11.10050	11.286	22.82	0.0173	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,721.00050	4,752.386	22.82	0.9827	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			11.35140	11.539	22.82	0.0176	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,701.25140	4,732.639	22.82	0.9824	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			11.22530	11.412	22.82	0.0175	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,711.12530	4,742.512	22.82	0.9825	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,290.98050	1,267.792	14.26	0.7635	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			229.88050	235.592	14.26	0.2365	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			309.48140	299.697	17.06	0.2708	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,638.38140	1,657.497	17.06	0.7292	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			118.01940	111.961	19.04	0.1136	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,106.91940	3,129.761	19.04	0.8864	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			117.49240	111.413	19.06	0.1131	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,116.39240	3,139.213	19.06	0.8869	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			116.97100	110.867	19.07	0.1126	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,125.87100	3,148.667	19.07	0.8874	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			16.52000	13.788	21.34	0.0168	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,365.42000	6,391.588	21.34	0.9832	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			592.02580	604.041	14.92	0.3860	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			987.67460	967.896	15.10	0.5791	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			683.27460	695.896	15.10	0.4209	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,086.70920	1,066.254	14.90	0.6179	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			582.30920	594.254	14.90	0.3821	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,081.55940	1,061.139	14.91	0.6159	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			587.15940	599.139	14.91	0.3841	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,076.42580	1,056.041	14.92	0.6140	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												49,356,969.80	3,410	126,040
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.60190		9.62940			0.0000	2,784,551.00	290	23,410
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.73590		9.76390			0.0000	4,867,950.00	500	2,227

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			9.86980		9.89690			0.0000	0.00	0	1,153
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.12900		10.15540			0.0000	0.00	0	1,499
Total AU\$ / R Future												7,652,501.00	790	28,289
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,420.77660	2,448.252	27.83	0.9992	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.17340	0.149	27.88	0.0008	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,430.77340	2,458.249	27.88	0.9992	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.17020	0.146	27.93	0.0008	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,440.77020	2,468.246	27.93	0.9992	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.17660	0.152	27.83	0.0008	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			10.17520	9.288	19.56	0.0240	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,416.27520	2,443.388	19.56	0.9760	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			10.16950	9.277	19.62	0.0239	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,426.26950	2,453.377	19.62	0.9761	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			10.16400	9.267	19.67	0.0238	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,436.26400	2,463.367	19.67	0.9762	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			39.34100	36.545	16.09	0.0722	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,002.44100	2,026.745	16.09	0.9278	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			38.89680	36.121	16.10	0.0714	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,011.99680	2,036.321	16.10	0.9286	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			38.45900	35.703	16.11	0.0707	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,021.55900	2,045.903	16.11	0.9293	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			744.86480	758.461	13.05	0.5793	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			397.13810	384.397	13.07	0.4181	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			751.73810	765.397	13.07	0.5819	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			403.53620	390.678	13.04	0.4234	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			738.13620	751.678	13.04	0.5766	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			400.26480	387.462	13.05	0.4207	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,652,501.00	790	28,289
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.59020		9.60800			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.75220		9.77030			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.91350		9.93030			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.54530	0.408	27.14	0.0021	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,122.54530	2,140.208	27.14	0.9979	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.53880	0.401	27.20	0.0021	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,132.53880	2,150.201	27.20	0.9979	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.53230	0.395	27.27	0.0021	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,142.53230	2,160.195	27.27	0.9979	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			26.24930	24.004	16.48	0.0634	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,535.94930	1,551.804	16.48	0.9366	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	18/09/2017	Foreign Exchange Option	11.29	Call			25.77890	23.548	16.49	0.0623	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,545.47890	1,561.348	16.49	0.9377	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			25.31740	23.100	16.50	0.0613	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,555.01740	1,570.900	16.50	0.9387	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			215.69780	211.113	14.84	0.3138	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			815.39780	827.613	14.84	0.6862	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			213.43480	208.882	14.86	0.3110	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			823.13480	835.382	14.86	0.6890	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			211.19620	206.675	14.88	0.3083	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			830.89620	843.174	14.88	0.6917	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			13.26370		13.28930			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.54580		13.57150			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.83150		13.85570			0.0000	0.00	0	500
Total CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1.78030	1.570	27.11	0.0055	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,582.48030	2,607.870	27.11	0.9945	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1.75740	1.549	27.16	0.0054	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,592.45740	2,617.849	27.16	0.9946	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1.73490	1.528	27.20	0.0053	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,602.43490	2,627.828	27.20	0.9947	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			85.11590	82.423	18.65	0.1229	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,893.61590	1,916.623	18.65	0.8771	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			84.15680	81.489	18.65	0.1217	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,902.65680	1,925.689	18.65	0.8783	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			83.20780	80.566	18.66	0.1205	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,911.70780	1,934.766	18.66	0.8795	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			591.50410	579.423	16.05	0.4793	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			755.80410	767.923	16.05	0.5207	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			587.77980	575.769	16.07	0.4770	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			762.07980	774.269	16.07	0.5230	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			584.07420	572.142	16.08	0.4747	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			768.37420	780.642	16.08	0.5253	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,856
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88570		1.88010			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90090		1.89590			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91690		1.91220			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 CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,700.93070	3,645.220	26.73	0.9945	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1.75940	2.022	27.04	0.0050	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,800.75940	3,745.022	27.04	0.9950	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.12370	2.443	26.41	0.0061	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,601.12370	3,545.443	26.41	0.9939	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1.93070	2.220	26.73	0.0055	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			100.21560	106.063	17.33	0.1212	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,541.21560	2,497.063	17.33	0.8788	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			91.70580	97.047	17.37	0.1124	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,632.70580	2,588.047	17.37	0.8876	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			83.87260	88.742	17.42	0.1041	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,724.87260	2,679.742	17.42	0.8959	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,144.71840	1,120.265	15.30	0.5541	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			740.47680	764.552	15.15	0.4807	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,018.47680	995.552	15.15	0.5193	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			702.74790	726.050	15.22	0.4631	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,080.74790	1,057.050	15.22	0.5369	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			666.71840	689.265	15.30	0.4459	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			1.94780		1.95220			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			15.79320	19.252	24.60	0.0397	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,293.79320	2,341.251	24.60	0.9603	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			20.00790	23.999	23.96	0.0492	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,098.00790	2,145.999	23.96	0.9508	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			17.75760	21.474	24.28	0.0442	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,195.75760	2,243.474	24.28	0.9558	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			1.65690		1.65750			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68580		1.68630			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71380		1.71410			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			2.17650	2.120	25.81	0.0061	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,027.17650	3,033.120	25.81	0.9939	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1.99200	1.943	26.24	0.0056	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,126.99200	3,132.943	26.24	0.9944	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1.82930	1.787	26.68	0.0051	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,226.82930	3,232.787	26.68	0.9949	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			104.65680	100.822	19.92	0.1150	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,641.65680	2,642.822	19.92	0.8850	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			97.93180	94.158	20.06	0.1080	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,734.93180	2,736.158	20.06	0.8920	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			91.68830	87.978	20.19	0.1015	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,828.68830	2,829.978	20.19	0.8985	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			659.37240	656.803	16.69	0.4406	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,118.37240	1,118.803	16.69	0.5594	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			627.89410	625.196	16.83	0.4238	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,186.89410	1,187.196	16.83	0.5762	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			597.99530	595.177	16.96	0.4076	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,256.99530	1,257.177	16.96	0.5924	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			0.12450		0.12450			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12400		0.12410			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12360		0.12410			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12070		0.12330			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.54130		1.54930			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.56730		1.57530			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.09170		9.09140			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.21350		9.21320			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.33370		9.33190			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.59830	0.563	26.07	0.0031	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,849.19830	1,848.863	26.07	0.9969	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.58720	0.551	26.13	0.0030	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,859.18720	1,858.851	26.13	0.9970	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.57650	0.539	26.19	0.0030	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,869.17650	1,868.839	26.19	0.9970	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,385.42780	1,383.905	16.44	0.9253	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			28.08980	26.873	16.46	0.0734	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	10.58	Put			1,394.88980	1,393.373	16.46	0.9266	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			27.56170	26.351	16.47	0.0721	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,404.36170	1,402.851	16.47	0.9279	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			28.62780	27.405	16.44	0.0747	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			907.35800	902.014	21.95	0.5892	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			427.79850	424.076	22.00	0.4159	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			895.89850	890.376	22.00	0.5841	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			423.51580	419.884	21.98	0.4134	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			901.61580	896.184	21.98	0.5866	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			419.25800	415.714	21.95	0.4108	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			1.26430		1.25980			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27950		1.27500			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29430		1.28960			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,402.00000	1,357.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,202.00000	1,157.000		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			1,302.00000	1,257.000		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			850.00000	805.000		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			950.00000	905.000		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			1,050.00000	1,005.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			304.00000	257.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			104.00000	57.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			204.00000	157.000		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			1.28020		1.29420			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28380		1.29790			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28750		1.30160			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 QUANTO £ / \$ Future												0.00	0	8,108
Total QUANTO £ / \$												0.00	0	8,108
QUANTO €On	19/06/2017	Foreign Exchange Future			1.11940		1.12180				0.0000	55,970.00	50	152
QUANTO €On	18/09/2017	Foreign Exchange Future			1.12490		1.12720				0.0000	0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future			1.13050		1.13280				0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,970.00	50	152
Total QUANTO € / \$												55,970.00	50	152
RAIN	On	19/06/2017	Foreign Exchange Future			22,170.95000		22,178.92000			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			9.33940		9.32300			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			3.07350	3.280	21.63	0.0178	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,190.07350	1,173.880	21.63	0.9822	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			2.99400	3.195	21.70	0.0174	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,199.99400	1,183.795	21.70	0.9826	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			2.91690	3.113	21.76	0.0169	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,209.91690	1,193.713	21.76	0.9831	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			3.58760		3.59670			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.44530	0.352	25.57	0.0048	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			663.74530	672.752	25.57	0.9952	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.42430	0.335	25.74	0.0046	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			673.72430	682.735	25.74	0.9954	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.40450	0.319	25.92	0.0044	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			683.70450	692.719	25.92	0.9956	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			1.38250		1.37370			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.35500		1.34620			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.33010		1.32150			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 013 803 409.90	73,876	1,321,064
Total Options									44 891 413.31	86,782	1,910,223
Grand Total:									1,058,694,823.21	160,658	3,231,287