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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/04/2017 Foreign Exchange Future			13.84500		13.80980			0.0000	1,660,707,750.00	119,950	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.92730		13.80980			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			13.92730		13.80980			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.92730		13.81160			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.93620		13.82030			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.93970		13.82380			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.94150		13.82650			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.94950		13.83430			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.95220		13.83700			0.0000	0.00	0	40
\$ / R On 28/04/2017 Foreign Exchange Future			13.96010		13.84490			0.0000	0.00	0	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.97080		13.85540			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.97610		13.86060			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.99480		13.87900			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			14.03180		13.91570			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			14.04410		13.92790			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			14.09070		13.97400			0.0000	2,707,105,284.00	192,120	1,043,609
\$ / R On 28/06/2017 Foreign Exchange Future			14.11260		13.99570			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			14.11740		14.00050			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			14.12960		14.01250			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			14.14170		14.07600			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			14.14660		14.02930			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			14.16860		14.05110			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			14.17840		14.06080			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			14.18320		14.06560			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			14.19300		14.07530			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			14.21990		14.10190			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			14.26390		14.14550			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.31270		14.19390			0.0000	10,204,955.10	713	54,433
\$ / R	On	27/09/2017	Foreign Exchange Future			14.33470		14.21560			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			14.33720		14.21810			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.39830		14.27860			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.40800		14.28830			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.44960		14.32950			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.48630		14.36590			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.53510		14.41430			0.0000	363,377.50	25	94,944
\$ / R	On	22/12/2017	Foreign Exchange Future			14.54490		14.42400			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.67590		14.55240			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.68090		14.55720			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.76060		14.63460			0.0000	0.00	0	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.85340		14.72550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.89410		14.76570			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.90420		14.77580			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.99070		14.86130			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			15.13310		15.00220			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			15.22210		15.09030			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.36710		15.23370			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.44590		15.31160			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.60100		15.46510			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.68490		15.54810			0.0000	0.00	0	0
Total \$ / R Future												4,378,381,366.60	312,808	1,204,447
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			14.57040	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			574.37040	595.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			6.44980	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			816.24980	845.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			1.00280	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			720.26780	745.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			28.70790	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			338.50790	345.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			1,160.80280	1,195.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			69.70900	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			129.50900	95.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			238.67980	155.000	28.60	1.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			48.47980	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			10.46780	0.000	28.60	0.0000	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			214.82940	93.616	29.94	0.5201	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			84.62940	80.916	29.94	0.4799	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	12/04/2017	Foreign Exchange Option	17.02	Put		3,210.79900	3,092.968	87.44	0.9989	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		0.59900	0.268	87.44	0.0011	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		100.07530	103.303	27.77	0.4725	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		240.27530	126.003	27.77	0.5275	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		127.87330	61.179	29.53	0.3095	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		157.67330	208.479	29.53	0.6905	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		92.05030	40.154	32.72	0.2083	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		241.85030	307.454	32.72	0.7917	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Put		135.19750	65.773	29.00	0.3305	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Call		144.99750	193.073	29.00	0.6695	0.00	0	2,500
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		246.82780	140.385	26.58	0.5103	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		118.42780	127.685	26.58	0.4897	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put		70.55330	34.704	34.07	0.1529	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call		382.15330	462.004	34.07	0.8471	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put		19.44040	6.211	40.98	0.0305	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call		831.04040	933.511	40.98	0.9695	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		610.50250	505.337	24.21	0.8095	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		40.80250	51.537	24.21	0.1905	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put		15.93780	9.364	27.51	0.0365	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call		979.73780	1,089.064	27.51	0.9635	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		556.48060	446.724	21.86	0.7481	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		72.98060	78.224	21.86	0.2519	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put		117.68940	74.219	20.03	0.2291	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call		391.98940	463.719	20.03	0.7709	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put		0.00000	188.890	19.99	0.4488	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call		0.00000	248.390	19.99	0.5512	620,974.50	2,500	2,500
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		439.22020	515.102	19.68	0.8011	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		102.22020	62.902	19.68	0.1989	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		1,863.03750	1,747.527	30.28	0.9700	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		10.03750	9.727	30.28	0.0300	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,248.19050	1,132.759	25.97	0.9229	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		25.19050	24.959	25.97	0.0771	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		27.44490	27.162	25.45	0.0842	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,190.44490	1,074.962	25.45	0.9158	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put		26.03110	17.112	21.64	0.0632	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call		803.03110	909.312	21.64	0.9368	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		259.51800	307.218	19.86	0.6151	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		222.51800	155.018	19.86	0.3849	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,836.28710	2,720.207	35.53	0.9926	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		3.28710	2.407	35.53	0.0074	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		144.58220	165.922	20.49	0.4079	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		407.58220	313.722	20.49	0.5921	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		514.63240	416.967	20.83	0.6521	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		129.53240	147.067	20.83	0.3479	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		26.79180	17.115	20.96	0.0601	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		871.69180	977.215	20.96	0.9399	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			21.37230	13.329	22.43	0.0418	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			1,156.77230	1,264.129	22.43	0.9582	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			139.86640	91.236	18.06	0.2435	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			435.26640	502.036	18.06	0.7565	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			1,274.37420	1,382.004	23.50	0.9655	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			18.97420	11.204	23.50	0.0345	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			183.28850	129.984	18.49	0.3010	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			393.88850	456.084	18.49	0.6990	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			690.41640	792.173	18.18	0.8880	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			49.81640	36.073	18.18	0.1120	0.00	0	25,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			149.88210	111.767	18.09	0.2479	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			508.88210	586.567	18.09	0.7521	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,088.04070	1,968.712	23.18	0.9372	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			33.74070	30.512	23.18	0.0628	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			173.52960	134.783	17.23	0.2539	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			589.22960	666.583	17.23	0.7461	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			60.17310	35.738	16.62	0.0867	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			1,058.07310	1,149.838	16.62	0.9133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			87.28270	100.310	20.84	0.1555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,633.28270	1,529.610	20.84	0.8445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			86.34980	99.125	20.85	0.1539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,642.34980	1,538.425	20.85	0.8461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			88.22590	101.509	20.83	0.1570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			122.36000	94.058	15.99	0.1721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			29.67780	17.726	16.20	0.0424	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			467.82890	400.869	17.33	0.4660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			401.82890	451.569	17.33	0.5340	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			817.02030	903.096	16.12	0.8033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			143.02030	112.396	16.12	0.1967	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			876.36000	964.758	15.99	0.8279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			325.49170	365.625	17.81	0.4581	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			2,208.71930	2,318.919	19.91	0.9821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			14.71930	8.219	19.91	0.0179	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			971.35030	880.027	19.06	0.6936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			195.35030	220.727	19.06	0.3064	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,503.67780	1,608.426	16.20	0.9576	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			1,123.37320	1,214.606	15.52	0.9049	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			98.29440	70.657	15.80	0.1383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			972.29440	1,061.357	15.80	0.8617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			134.52080	105.252	16.07	0.1873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			838.52080	925.952	16.07	0.8127	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			601.49170	524.925	17.81	0.5419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			26.72860	15.809	16.72	0.0373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,893.82650	2,002.098	18.26	0.9741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			19.82650	11.398	18.26	0.0259	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			1,263.84890	1,357.985	15.27	0.9353	0.00	0	50

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	12.76	Put			49.84890	27.285	15.27	0.0647	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			69.37320	43.906	15.52	0.0951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,363.25600	1,461.871	15.43	0.9484	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			154.89450	122.431	16.18	0.2095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			788.89450	873.131	16.18	0.7905	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,992.02740	2,100.968	18.77	0.9770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			18.02740	10.268	18.77	0.0230	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,600.72860	1,706.509	16.72	0.9627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			109.81210	81.760	15.90	0.1547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			161.06730	127.671	16.21	0.2160	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			775.06730	858.371	16.21	0.7840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,746.95880	1,854.085	17.49	0.9690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			22.95880	13.385	17.49	0.0310	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			39.25600	21.171	15.43	0.0516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			564.54460	631.778	16.77	0.6626	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			190.80470	153.203	16.35	0.2465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			714.80470	793.903	16.35	0.7535	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			947.92890	1,036.763	15.85	0.8536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			103.92890	76.063	15.85	0.1464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			923.81210	1,012.460	15.90	0.8453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			754.62150	836.510	16.26	0.7740	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			1,140.63770	1,232.190	15.49	0.9091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			66.63770	41.490	15.49	0.0909	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			337.50190	283.283	16.93	0.3752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			511.50190	573.983	16.93	0.6248	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			290.54460	241.078	16.77	0.3374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			570.06760	637.778	16.75	0.6664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,176.52350	1,080.096	19.65	0.7529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			150.52350	170.796	19.65	0.2471	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			1,228.24390	1,321.586	15.33	0.9284	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			54.24390	30.886	15.33	0.0716	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			170.62150	135.810	16.26	0.2260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			322.22080	361.986	17.83	0.4547	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,304.81110	1,205.744	20.00	0.7834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			128.81110	146.444	20.00	0.2166	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			208.72700	168.782	16.44	0.2640	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			682.72700	759.482	16.44	0.7360	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			286.06760	237.078	16.75	0.3336	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			42.47020	43.860	21.55	0.0762	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,308.77260	1,403.954	15.19	0.9433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			44.77260	23.254	15.19	0.0567	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			367.27640	412.037	17.50	0.5008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			523.27640	451.337	17.50	0.4992	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			608.22080	531.286	17.83	0.5453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			61.34600	67.423	21.18	0.1109	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,525.31300	1,422.885	20.58	0.8266	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	15.40	Call			99.31300	113.585	20.58	0.1734	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			418.11620	470.405	17.26	0.5490	0.00	0	1,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			444.11620	379.705	17.26	0.4510	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,268.47020	2,153.160	21.55	0.9238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			252.57270	284.277	18.44	0.3766	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,078.35150	1,965.427	21.34	0.9054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			52.35150	56.127	21.34	0.0946	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			300.18160	337.441	18.01	0.4309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			656.18160	576.741	18.01	0.5691	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,937.34600	1,826.723	21.18	0.8891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			47.13660	49.629	21.44	0.0849	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			476.72730	535.926	17.05	0.5982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			372.72730	315.226	17.05	0.4018	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,946.69860	1,835.907	21.19	0.8903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			60.69860	66.607	21.19	0.1097	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			778.57270	693.577	18.44	0.6234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,103.30490	3,973.213	27.48	0.9771	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			496.36370	557.433	16.98	0.6134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			352.36370	296.733	16.98	0.3866	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			349.28830	392.075	17.63	0.4828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			555.28830	481.375	17.63	0.5172	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,173.13660	2,058.929	21.44	0.9151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			24.77160	22.638	22.10	0.0422	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			374.71030	420.278	17.45	0.5081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			510.71030	439.578	17.45	0.4919	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,325.90940	2,210.016	21.61	0.9286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			39.90940	40.716	21.61	0.0714	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			27.30490	13.913	27.48	0.0229	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,615.17960	1,512.020	20.81	0.8414	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,692.86930	4,568.727	28.83	0.9845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			16.86930	9.427	28.83	0.0155	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			332.13070	373.009	17.76	0.4651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			588.13070	512.309	17.76	0.5349	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,780.77160	2,661.938	22.10	0.9578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,084.80360	990.563	19.40	0.7281	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,203.69110	4,073.028	27.93	0.9777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			27.69110	13.728	27.93	0.0223	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,055.23770	1,145.343	15.65	0.8869	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			81.23770	54.643	15.65	0.1131	0.00	0	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			89.17960	102.720	20.81	0.1586	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,624.22590	1,520.809	20.83	0.8430	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			66.08430	73.407	21.11	0.1193	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,872.08430	1,762.707	21.11	0.8807	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,741.59170	5,621.852	28.83	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			5.59170	2.552	28.83	0.0047	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			168.80360	191.263	19.40	0.2719	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	28/06/2017	Foreign Exchange Option	13.50	Put			222.45210	181.614	16.34	0.2670	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			718.15210	794.214	16.34	0.7330	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,290.27910	2,183.729	21.62	0.9107	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			45.97910	56.329	21.62	0.0893	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			307.82330	257.804	16.65	0.3365	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			608.32330	675.204	16.65	0.6635	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			463.62510	400.729	16.99	0.4392	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			476.12510	530.329	16.99	0.5608	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			0.00000	442.876	17.01	0.4593	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			0.00000	514.576	17.01	0.5407	2,572,882.00	5,000	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			524.23920	580.996	16.84	0.5820	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			444.93920	384.396	16.84	0.4180	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,989.50130	3,854.689	24.82	0.9679	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			38.80130	21.289	24.82	0.0321	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			843.21060	762.179	17.97	0.5946	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			334.31060	370.778	17.97	0.4054	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			666.64220	593.976	17.35	0.5178	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			427.44220	472.376	17.35	0.4822	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			1,017.40990	1,109.009	15.81	0.8111	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			156.60990	130.609	15.81	0.1889	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			257.46430	215.605	16.06	0.2713	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			823.06430	898.805	16.06	0.7287	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,529.45720	2,426.297	21.48	0.8948	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			65.05720	79.497	21.48	0.1052	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			351.99880	302.503	16.35	0.3374	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			707.29880	775.503	16.35	0.6626	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			377.22370	328.286	16.39	0.3443	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			729.12370	798.186	16.39	0.6557	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,782.27180	2,678.858	21.30	0.8826	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			87.77180	102.758	21.30	0.1174	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			286.74830	248.924	15.94	0.2725	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			932.24830	1,012.824	15.94	0.7275	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			850.53760	923.899	16.18	0.6653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			406.63760	361.199	16.18	0.3347	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,550.19510	1,656.106	15.62	0.8782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			106.29510	93.406	15.62	0.1218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			845.10530	918.151	16.19	0.6627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,252.94660	3,149.905	21.61	0.8992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			451.37940	495.230	17.68	0.4285	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			76.23730	91.990	21.62	0.1002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,262.33730	3,159.290	21.62	0.8998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			75.63260	91.380	21.63	0.0996	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,271.73260	3,168.680	21.63	0.9004	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			76.84660	92.605	21.61	0.1008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			83.12170	69.492	16.08	0.0932	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			860.38020	789.880	17.39	0.5337	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	14.55	Call			504.28020	552.580	17.39	0.4663	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			718.17160	653.886	17.01	0.4817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			582.07160	636.586	17.01	0.5183	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			977.47940	902.530	17.68	0.5715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			50.82100	37.544	16.99	0.0528	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			827.10460	757.969	17.30	0.5222	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			521.00460	570.669	17.30	0.4778	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,182.82650	1,100.916	18.16	0.6288	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			376.72650	413.616	18.16	0.3712	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,777.02170	1,882.192	16.08	0.9068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			633.42320	692.909	16.82	0.5504	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			1,242.21450	1,337.051	15.64	0.8092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			188.31450	164.351	15.64	0.1908	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,505.56410	1,611.701	15.53	0.8717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			111.66410	99.001	15.53	0.1283	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			2,244.72100	2,350.244	16.99	0.9472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			460.28540	504.898	17.63	0.4350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			301.74150	266.460	15.90	0.2721	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			995.64150	1,079.160	15.90	0.7279	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,003.77020	1,908.316	19.85	0.7821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			197.67020	221.016	19.85	0.2179	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			639.52320	580.209	16.82	0.4496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			266.72700	234.754	15.83	0.2484	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,908.30990	2,804.809	21.20	0.8753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			102.20990	117.509	21.20	0.1247	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			531.30000	581.800	17.25	0.4848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			807.40000	739.100	17.25	0.5152	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			956.38540	882.199	17.63	0.5650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			116.30570	132.904	20.93	0.1393	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,347.26510	1,445.977	15.55	0.8373	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			153.36510	133.277	15.55	0.1627	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,852.40310	3,748.479	22.21	0.9306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			46.30310	61.179	22.21	0.0694	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,060.62700	1,147.454	15.83	0.7516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			711.97540	647.983	17.00	0.4793	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,936.36230	2,832.678	21.24	0.8773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			100.26230	115.378	21.24	0.1227	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			625.24880	683.911	16.85	0.5454	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			651.34880	591.211	16.85	0.4546	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,722.40570	2,620.204	20.93	0.8607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			411.20530	365.451	16.19	0.3373	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985.806.10000	985,687.300	22.78	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.78	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,357.36490	2,258.191	20.39	0.8258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			151.26490	170.891	20.39	0.1742	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			585.87540	640.683	17.00	0.5207	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	27/09/2017	Foreign Exchange Option	13.50	Put			308.85850	274.418	15.90	0.2719	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,024.45850	1,109.118	15.90	0.7281	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,017.35910	2,915.260	21.25	0.8762	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			102.95910	119.960	21.25	0.1238	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			206.82110	182.268	15.68	0.2011	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			1,244.92110	1,339.468	15.68	0.7989	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,046.91350	973.964	17.59	0.5613	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			515.51350	562.264	17.59	0.4387	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			329.81520	296.456	15.85	0.2697	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,118.11520	1,204.456	15.85	0.7303	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,273.14550	3,177.533	21.29	0.8722	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			111.44550	135.533	21.29	0.1278	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			550.11380	500.811	16.27	0.3722	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			899.61380	970.411	16.27	0.6278	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,508.42410	3,410.103	21.38	0.8651	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			134.32410	156.403	21.38	0.1349	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			347.86230	315.201	15.76	0.2663	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,213.76230	1,301.501	15.76	0.7337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,152.93200	2,061.554	19.31	0.7295	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			669.32610	616.191	16.42	0.4015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,183.34330	1,110.700	17.55	0.5568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			597.64330	645.800	17.55	0.4432	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,620.30960	1,722.992	15.47	0.8244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			206.00960	187.892	15.47	0.1756	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,487.69740	2,584.991	15.41	0.9407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			138.09300	159.707	21.61	0.1315	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,453.58530	1,549.246	15.56	0.7859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			269.28530	244.146	15.56	0.2141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,964.78590	2,864.195	20.38	0.8157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			209.08590	229.295	20.38	0.1843	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			903.62610	971.291	16.42	0.5985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			872.64730	810.332	16.89	0.4710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,991.88380	2,891.054	20.41	0.8180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			206.18380	226.154	20.41	0.1820	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			917.43220	985.878	16.38	0.6046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			653.13220	600.778	16.38	0.3954	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,783.79300	3,684.607	21.61	0.8685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			306.83690	278.732	15.64	0.2359	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			945.63820	1,015.648	16.30	0.6169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			621.33820	570.548	16.30	0.3831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,928.72960	2,828.461	20.33	0.8127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			213.02960	233.561	20.33	0.1873	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			756.94730	815.432	16.89	0.5290	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			316.72560	287.851	15.66	0.2415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,652.39120	2,554.833	19.98	0.7872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			246.69120	269.933	19.98	0.2128	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	14.50	Call			768.49380	827.791	16.85	0.5348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			854.19380	792.691	16.85	0.4652	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,371.13690	1,463.832	15.64	0.7641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,954.45910	1,866.118	19.03	0.7013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			989.45450	1,061.833	16.18	0.6354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			575.15450	526.733	16.18	0.3646	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,028.08410	2,926.946	20.46	0.8209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			202.38410	222.046	20.46	0.1791	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,351.02560	1,442.951	15.66	0.7585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,416.72700	2,321.852	19.66	0.7620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			281.02700	306.952	19.66	0.2380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			368.75910	401.218	19.03	0.2987	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,073.45260	2,971.931	20.52	0.8245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			144.88360	123.658	15.45	0.1259	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			196.84130	216.043	20.53	0.1747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,082.54130	2,980.943	20.53	0.8253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			195.90230	215.063	20.54	0.1740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,091.60230	2,989.963	20.54	0.8260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			197.75260	217.031	20.52	0.1755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			92.14320	68.250	15.43	0.0772	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			2,126.77180	2,224.199	15.44	0.9037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			112.47180	89.099	15.44	0.0963	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,337.72660	1,429.141	15.67	0.7548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			323.42660	294.041	15.67	0.2452	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,909.18360	2,008.758	15.45	0.8741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			124.61340	101.890	15.44	0.1076	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,261.47710	1,186.602	17.71	0.5754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			565.77710	611.702	17.71	0.4246	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			1,149.01880	1,232.385	15.85	0.6967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			434.71880	397.285	15.85	0.3033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,296.44320	2,393.350	15.43	0.9228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			327.23200	356.654	19.31	0.2705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,719.73500	2,818.531	15.40	0.9579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			55.43500	33.431	15.40	0.0421	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			358.27250	326.277	15.73	0.2642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			1,272.57250	1,361.377	15.73	0.7358	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			2,038.91340	2,136.990	15.44	0.8924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			73.39740	49.891	15.41	0.0593	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,531.91640	1,630.176	15.49	0.8051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			237.61640	215.076	15.49	0.1949	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,268.72120	1,193.598	17.72	0.5770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			563.02120	608.698	17.72	0.4230	0.00	0	40,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			360.76550	328.840	15.74	0.2638	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,284.76550	1,373.740	15.74	0.7362	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,742.42650	3,642.500	21.53	0.8639	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			146.42650	167.400	21.53	0.1361	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			696.49840	644.813	16.28	0.3840	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			1,048.89840	1,120.713	16.28	0.6160	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			686.48040	635.333	16.25	0.3796	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			1,063.68040	1,136.234	16.25	0.6204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,881.53090	1,978.039	15.15	0.8260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			246.93090	217.439	15.15	0.1740	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,500.32040	1,422.283	17.74	0.5727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			674.92040	722.883	17.74	0.4273	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			303.95770	328.519	20.13	0.2183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,170.48050	3,069.124	20.12	0.7810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,179.35770	3,077.919	20.13	0.7817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			306.20850	330.929	20.11	0.2197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,161.60850	3,060.329	20.11	0.7803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			329.61850	303.084	15.49	0.2209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,664.21850	1,763.684	15.49	0.7791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			305.08050	329.724	20.12	0.2190	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,753.55420	1,670.215	18.11	0.5970	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			669.05420	713.615	18.11	0.4030	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,183.82460	1,115.506	17.15	0.4875	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			909.32460	968.906	17.15	0.5125	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			829.91410	773.740	16.48	0.3888	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,195.61410	1,267.840	16.48	0.6112	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			776.91440	723.137	16.36	0.3717	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,252.71440	1,327.337	16.36	0.6283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,716.50110	1,809.816	15.95	0.7356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			495.20110	459.116	15.95	0.2644	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			2,102.72550	2,190.300	14.94	0.8245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			291.42550	249.600	14.94	0.1755	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,180.37750	2,091.403	18.78	0.6294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			661.67750	702.103	18.78	0.3706	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			433.53270	460.203	20.14	0.2580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,282.23270	3,179.503	20.14	0.7420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			436.15240	462.995	20.12	0.2594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,264.85240	3,162.295	20.12	0.7406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,911.96140	4,026.338	16.14	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			50.66140	35.638	16.14	0.0324	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			434.84000	461.596	20.13	0.2587	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,273.54000	3,170.896	20.13	0.7413	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			981.82130	926.461	16.97	0.3921	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,364.02130	1,439.561	16.97	0.6079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,357.50390	1,426.468	17.22	0.5870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,127.20390	1,064.368	17.22	0.4130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,353.41390	1,422.197	17.23	0.5857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,133.11390	1,070.097	17.23	0.4143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,361.60050	1,430.753	17.21	0.5883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,121.30050	1,058.653	17.21	0.4117	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,135.03590	1,073.422	17.26	0.3963	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,508.73590	1,580.522	17.26	0.6037	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,499.21540	1,568.113	17.49	0.5867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,267.61540	1,202.213	17.49	0.4133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,495.20660	1,563.930	17.50	0.5856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,273.60660	1,208.029	17.50	0.4144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,503.22880	1,572.317	17.48	0.5879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,261.62880	1,196.417	17.48	0.4121	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,282.12460	1,217.645	17.52	0.3989	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,647.22460	1,718.645	17.52	0.6011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,640.95830	1,710.542	17.72	0.5866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,412.85830	1,345.642	17.72	0.4134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,637.02080	1,706.450	17.73	0.5856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,418.92080	1,351.550	17.73	0.4144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,644.90700	1,714.646	17.71	0.5876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,406.80700	1,339.746	17.71	0.4124	0.00	0	0
Total \$ / R Option												3,193,856.50	7,500	1,455,611
Total \$ / R												4,381,575,223.10	320,308	2,660,058
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.09070		13.97400			0.0000	154,997.70	11	520
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.31270		14.19390			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.53510		14.41430			0.0000	0.00	0	45
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.76060		14.63460			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.99070		14.86130			0.0000	0.00	0	47
Total \$ / R MAXI Future												154,997.70	11	639
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,527.06110	3,507.189	21.74	0.0625	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			244,127.06110	232,437.189	21.74	0.9375	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,491.10650	3,463.708	21.75	0.0618	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			245,091.10650	233,393.708	21.75	0.9382	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,563.41530	3,551.126	21.73	0.0632	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			243,163.41530	231,481.126	21.73	0.9368	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			34,256.58030	37,630.082	18.43	0.3434	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			129,866.58030	121,360.082	18.43	0.6566	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			34,041.22610	37,394.615	18.45	0.3416	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			130,651.22610	122,124.615	18.45	0.6584	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			34,473.43600	37,867.161	18.41	0.3452	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			129,083.43600	120,597.162	18.41	0.6548	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			112,094.84480	120,151.049	15.89	0.6868	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			45,664.84480	41,641.049	15.89	0.3132	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			111,540.51720	119,540.529	15.89	0.6848	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			46,110.51720	42,030.529	15.89	0.3152	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			112,651.11810	120,764.206	15.88	0.6888	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			45,221.11810	41,254.206	15.88	0.3112	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			139,382.80310	148,371.314	15.74	0.7107	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	19/03/2018	Foreign Exchange Option		13.72	Put			47,922.80310	44,311.314	15.74	0.2893	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			138,781.47630	147,745.684	15.75	0.7090	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			48,321.47630	44,685.684	15.75	0.2910	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Call			139,986.59080	148,998.862	15.74	0.7124	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			47,526.59080	43,938.862	15.74	0.2876	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			154,416.27150	163,212.554	16.16	0.6931	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			61,286.27150	57,142.555	16.16	0.3069	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			153,847.66000	162,625.502	16.17	0.6916	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			61,717.66000	57,555.502	16.17	0.3084	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			154,986.01300	163,801.317	16.15	0.6945	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			60,856.01300	56,731.317	16.15	0.3055	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												154,997.70	11	639
£ / R	On 13/04/2017	Foreign Exchange Future				17.30300		17.11700			0.0000	0.00	0	61
£ / R	On 24/04/2017	Foreign Exchange Future				17.32470		17.13930			0.0000	0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future				17.33850		17.15270			0.0000	0.00	0	182
£ / R	On 28/04/2017	Foreign Exchange Future				17.34960		17.16370			0.0000	0.00	0	97
£ / R	On 31/05/2017	Foreign Exchange Future				17.46960		17.45200			0.0000	122,287.20	7	7
£ / R	On 19/06/2017	Foreign Exchange Future				17.53670		17.34760			0.0000	20,482,865.60	1,168	55,743
£ / R	On 18/09/2017	Foreign Exchange Future				17.86020		17.66660			0.0000	0.00	0	1,786
£ / R	On 18/12/2017	Foreign Exchange Future				18.18950		17.99100			0.0000	0.00	0	215
Total £ / R Future												20,605,152.80	1,175	58,101
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			248.05040	347.008	28.71	0.7337	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			161.05040	74.008	28.71	0.2663	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			50.84270	22.232	23.90	0.0622	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			1,050.14270	1,206.932	23.90	0.9378	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			6,828.57010	6,641.913	50.30	0.9991	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			1.27010	0.413	50.30	0.0009	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			410.43280	500.986	19.30	0.6902	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			246.73280	151.385	19.30	0.3098	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Put			0.00000	459.544	18.03	0.4799	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Call			0.00000	479.144	18.03	0.5201	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			12.39150	8.048	30.32	0.0106	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			6,694.79150	6,501.348	30.32	0.9894	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			12.29140	7.974	30.32	0.0105	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			6,704.69140	6,511.274	30.32	0.9895	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			12.49230	8.122	30.32	0.0107	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			6,684.89230	6,491.422	30.32	0.9893	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			178.43540	130.742	16.21	0.1857	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			1,026.03540	1,167.442	16.21	0.8143	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			631.01470	519.771	17.58	0.4738	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			478.61470	556.471	17.58	0.5262	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			1,787.51710	1,625.245	20.28	0.8046	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			135.11710	161.945	20.28	0.1954	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			679.28350	764.531	17.54	0.4965	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,012.68350	904.331	17.54	0.5035	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			675.75180	760.644	17.55	0.4947	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,019.15180	910.444	17.55	0.5053	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			682.83320	768.437	17.52	0.4984	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,006.23320	898.237	17.52	0.5016	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			43.64890	71.248	22.75	0.0527	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,202.64890	7,031.748	22.75	0.9473	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			43.40620	70.896	22.75	0.0525	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,212.40620	7,041.396	22.75	0.9475	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			43.89290	71.601	22.75	0.0529	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,192.89290	7,022.101	22.75	0.9471	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												20,605,152.80	1,175	60,501
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12714		0.12648			0.0000	2,288.54	18	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12969		0.12900			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.13234		0.13163			0.0000	0.00	0	0
Total ¥ / R Future												2,288.54	18	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,354.18870	4,287.255	24.05	0.9966	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			40.67390	36.275	24.05	0.0646	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,392.97390	2,322.175	24.05	0.9354	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			9.53460	7.713	24.05	0.0166	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,361.83460	3,293.613	24.05	0.9834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.88870	1.355	24.05	0.0034	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			75.70480	67.642	21.76	0.0836	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,175.20480	3,098.342	21.76	0.9164	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			30.12080	25.378	21.76	0.0359	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,129.62080	4,056.078	21.76	0.9641	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			176.38490	165.470	21.76	0.1750	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,275.88490	2,196.170	21.76	0.8250	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			2,202.68950	2,263.257	13.66	0.9541	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			39.28950	29.657	13.66	0.0459	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,394.17980	1,432.877	15.19	0.7992	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			230.77980	199.277	15.19	0.2008	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			868.83900	884.784	17.55	0.5773	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			705.43900	651.184	17.55	0.4227	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,288.54	18	3,804
€ / R	On	13/04/2017	Foreign Exchange Future			14.76080		14.66400			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.77900		14.68170			0.0000	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Future			14.98200		14.88310			0.0000	7,730,712.00	516	109,803
€ / R	On	18/09/2017	Foreign Exchange Future			15.29120		15.18830			0.0000	0.00	0	6,854
€ / R	On	18/12/2017	Foreign Exchange Future			15.60850		15.50280			0.0000	0.00	0	303
€ / R	On	19/03/2018	Foreign Exchange Future			15.93870		15.82560			0.0000	19,604,601.00	1,230	1,115
Total € / R Future												27,335,313.00	1,746	118,125
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			238.54070	155.646	25.28	0.5415	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			102.54070	116.446	25.28	0.4585	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			16.75060	12.419	18.76	0.0479	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			898.45060	991.419	18.76	0.9521	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			11.22640	11.587	26.50	0.0190	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,318.12640	4,219.587	26.50	0.9810	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			11.22100	11.581	26.54	0.0189	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			119.03500	98.195	15.27	0.1761	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,328.12100	4,229.581	26.54	0.9811	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			11.23220	11.593	26.45	0.0190	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,308.13220	4,209.593	26.45	0.9810	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,479.40600	1,392.526	19.18	0.8245	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			102.50600	114.526	19.18	0.1755	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			892.13500	970.194	15.27	0.8239	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			32.51080	37.083	20.61	0.0453	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,304.21080	4,205.883	20.61	0.9547	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			32.25330	36.796	20.62	0.0449	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,313.95330	4,215.596	20.62	0.9551	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			31.99780	36.511	20.62	0.0446	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,323.69780	4,225.311	20.62	0.9554	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			227.67890	248.823	18.85	0.1968	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,784.87890	2,700.323	18.85	0.8032	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			226.63770	247.691	18.86	0.1960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,793.83770	2,709.191	18.86	0.8040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			228.72580	249.962	18.84	0.1976	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,775.92580	2,691.462	18.84	0.8024	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			62.63700	72.111	23.06	0.0601	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,969.83700	5,873.611	23.06	0.9399	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,710.67640	1,803.064	15.01	0.8250	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			207.87640	194.564	15.01	0.1750	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,396.29860	1,333.305	16.77	0.6106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			509.09860	551.805	16.77	0.3894	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			477.64790	457.110	15.11	0.2890	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,446.94520	1,539.371	15.11	0.7094	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			481.34520	460.671	15.11	0.2906	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,440.66070	1,532.950	15.12	0.7078	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			485.06070	464.250	15.12	0.2922	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,453.24790	1,545.810	15.11	0.7110	0.00	0	0
Total € / R Option												0.00	0	36,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												27,335,313.00	1,746	154,125
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.55270		10.48380			0.0000	5,540,167.50	525	30,115
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.70510		10.63490			0.0000	10,705,100.00	1,000	3,235
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.85970		10.78820			0.0000	0.00	0	58
Total AU\$ / R Future												16,245,267.50	1,525	33,408
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			16.94450	17.470	18.29	0.0508	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,603.14450	1,534.770	18.29	0.9492	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			17.14530	17.951	18.21	0.0522	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,583.34530	1,515.251	18.21	0.9478	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			17.04400	17.708	18.25	0.0515	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,593.24400	1,525.008	18.25	0.9485	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			57.71600	64.047	15.86	0.1205	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,602.81600	1,538.947	15.86	0.8795	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			56.96640	63.136	15.87	0.1191	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,612.06640	1,548.036	15.87	0.8809	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			58.47410	64.971	15.86	0.1220	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,593.57410	1,529.871	15.86	0.8780	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,262.62910	1,209.525	14.80	0.7482	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			173.95020	192.603	14.76	0.2556	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,245.75020	1,192.903	14.76	0.7444	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			172.38070	190.906	14.78	0.2537	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,254.18070	1,201.206	14.78	0.7463	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			170.82910	189.225	14.80	0.2518	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												16,245,267.50	1,525	33,408
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.55470		10.44490			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.73640		10.62450			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.92000		10.80610			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			32.18460	37.659	18.23	0.0979	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,327.28460	1,222.959	18.23	0.9021	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			31.86310	37.086	18.26	0.0966	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,336.96310	1,232.386	18.26	0.9034	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			32.51070	38.243	18.19	0.0994	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,317.61070	1,213.543	18.19	0.9006	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			200.91290	230.932	15.61	0.3325	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			866.41290	784.532	15.61	0.6675	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			198.77350	228.475	15.63	0.3296	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			874.27350	792.075	15.63	0.6704	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			203.07570	233.415	15.59	0.3353	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			858.57570	777.015	15.59	0.6647	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	10.54	Call			635.71140	706.222	13.87	0.6424	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			369.61140	326.222	13.87	0.3576	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			630.44660	700.562	13.88	0.6393	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			374.34660	330.562	13.88	0.3607	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			641.01010	711.917	13.86	0.6455	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			364.91010	321.917	13.86	0.3545	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			14.03500		13.93700			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.34350		14.24070			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.66080		14.55390			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			47.15680	51.814	20.50	0.0916	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,990.15680	1,896.814	20.50	0.9084	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			46.65250	51.267	20.52	0.0907	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,999.65250	1,906.267	20.52	0.9093	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			47.66800	52.367	20.48	0.0925	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,980.66800	1,887.367	20.48	0.9075	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			287.26080	306.462	18.05	0.2990	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,436.56080	1,352.962	18.05	0.7010	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			285.37690	304.404	18.07	0.2973	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,444.67690	1,360.904	18.07	0.7027	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			289.16150	308.534	18.04	0.3007	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,428.46150	1,345.034	18.04	0.6993	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			1,045.90160	1,115.787	15.98	0.6546	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			522.00160	484.987	15.98	0.3454	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			1,040.56530	1,110.229	15.99	0.6525	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			526.66530	489.429	15.99	0.3475	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			1,051.26530	1,121.367	15.97	0.6566	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			517.36530	480.567	15.97	0.3434	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			2.02930		2.01610			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			2.04790		2.03470			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.06660		2.05310			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			85.44700	87.014	19.30	0.1090	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,524.44700	2,394.014	19.30	0.8910	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			97.03420	103.396	19.07	0.1269	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	19/06/2017	Foreign Exchange Option	2.24	Put			2,336.03420	2,210.396	19.07	0.8731	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			91.00750	94.852	19.18	0.1177	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,430.00750	2,301.852	19.18	0.8823	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			471.28630	512.866	16.84	0.3524	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,624.28630	1,533.866	16.84	0.6476	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			447.31560	487.169	16.94	0.3382	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,700.31560	1,608.170	16.94	0.6618	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			497.00680	540.645	16.76	0.3671	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,550.00680	1,461.645	16.76	0.6329	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			533.76350	498.594	15.19	0.2864	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,599.26730	1,696.764	15.16	0.6999	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			568.26730	530.764	15.16	0.3001	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,538.76640	1,634.047	15.19	0.6853	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			607.76640	568.047	15.19	0.3147	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,664.76350	1,764.594	15.19	0.7136	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			2.01990		2.00630			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			640.56710	733.416	18.31	0.7556	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			177.56710	134.416	18.31	0.2444	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			577.02180	660.188	18.25	0.7193	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			214.02180	161.188	18.25	0.2807	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			517.84020	590.744	18.19	0.6805	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			254.84020	191.744	18.19	0.3195	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			2.01590		2.00300			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,878.21360	1,740.873	16.12	0.8584	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			133.34050	130.475	16.23	0.1747	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,703.34050	1,571.475	16.23	0.8253	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			120.18660	114.367	16.18	0.1576	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,790.18660	1,655.367	16.18	0.8424	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			108.21360	99.873	16.12	0.1416	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												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 Future			1.81620		1.80110			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84730		1.83180			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.87760		1.86180			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			155.43630	176.825	20.07	0.2053	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,744.43630	1,614.825	20.07	0.7947	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			143.43270	163.722	20.27	0.1918	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,832.43270	1,701.722	20.27	0.8082	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			132.39670	151.667	20.47	0.1792	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,921.39670	1,789.667	20.47	0.8208	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			450.85840	494.998	18.28	0.3501	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,632.85840	1,521.998	18.28	0.6499	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			429.17900	471.594	18.42	0.3362	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,711.17900	1,598.594	18.42	0.6638	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			473.21960	519.611	18.13	0.3645	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,555.21960	1,446.611	18.13	0.6355	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,462.03570	1,570.871	15.50	0.6994	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			544.03570	494.871	15.50	0.3006	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,406.05680	1,511.660	15.60	0.6832	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			588.05680	535.660	15.60	0.3168	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,519.92230	1,631.939	15.40	0.7154	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			501.92230	455.939	15.40	0.2846	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			0.13480		0.13360			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13450		0.13340			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13470		0.13340			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			9.79260		9.70880			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.92630		9.84120			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.06160		9.97580			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			21.07400	23.335	17.13	0.0733	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,262.27400	1,180.735	17.13	0.9267	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			20.89690	22.973	17.18	0.0722	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,272.09690	1,190.373	17.18	0.9278	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			21.25390	23.705	17.09	0.0745	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,252.45390	1,171.105	17.09	0.9255	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			881.33240	814.761	15.00	0.7226	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			140.72820	159.067	15.02	0.2746	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			889.52820	822.767	15.02	0.7254	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			144.35980	163.078	14.98	0.2803	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			873.15980	806.778	14.98	0.7197	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			142.53240	161.061	15.00	0.2774	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			460.39640	484.868	18.45	0.4019	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			624.55710	734.913	18.26	0.5959	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			458.75710	483.313	18.26	0.4041	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			612.92670	723.365	18.07	0.5937	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			457.12670	481.765	18.07	0.4063	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			636.19640	746.468	18.45	0.5981	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			1.31400		1.30870			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33020		1.32480			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34580		1.34030			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			713.00000	660.000		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			813.00000	760.000		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			913.00000	860.000		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			452.00000	398.000		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			552.00000	498.000		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			352.00000	298.000		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			403.00000	458.000		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			303.00000	358.000		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			203.00000	258.000		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			1.24460		1.24140			0.0000	12,446.00	10	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24790		1.24470			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25140		1.24810			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												12,446.00	10	4,048
Total QUANTO £ / \$												12,446.00	10	4,048
QUANTO €	On 19/06/2017	Foreign Exchange Future				1.06330		1.06510			0.0000	5,316.50	5	31,439
QUANTO €	On 18/09/2017	Foreign Exchange Future				1.06840		1.07010			0.0000	0.00	0	0
QUANTO €	On 18/12/2017	Foreign Exchange Future				1.07380		1.07550			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,316.50	5	31,439
Total QUANTO € / \$												5,316.50	5	31,439
RAIN	On 19/06/2017	Foreign Exchange Future				23,600.80000		23,434.72000			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				10.03470		9.97120			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				98.16400	112.106	16.33	0.2660	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put				646.96400	597.406	16.33	0.7340	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call				96.10650	110.094	16.35	0.2621	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put				654.90650	605.394	16.35	0.7379	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call				100.25700	114.154	16.30	0.2700	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put				639.05700	589.454	16.30	0.7300	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				3.70580		3.66810			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				9.86830	9.078	20.68	0.0643	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.27	Put				611.76830	573.278	20.68	0.9357	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.28	Call				9.62820	8.763	20.78	0.0621	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.28	Put				621.52820	582.963	20.78	0.9379	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.26	Call				10.11810	9.408	20.57	0.0665	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.26	Put				602.01810	563.608	20.57	0.9335	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				1.44350		1.43480			0.0000	0.00	0	0
ZMW / R	On 18/09/2017	Foreign Exchange Future				1.42090		1.41190			0.0000	0.00	0	0
ZMW / R	On 18/12/2017	Foreign Exchange Future				1.40050		1.39110			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									4,442,742,148.64	317,298	1,457,141
Total Options									3,193,856.50	7,500	1,494,011
Grand Total:									4,445,936,005.14	324,798	2,951,152