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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/04/2017 Foreign Exchange Future			13.01550		13.15980			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.01570		13.15980			0.0000	0.00	0	20
\$ / R On 26/04/2017 Foreign Exchange Future			13.01580		13.15980			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.01640		13.16320			0.0000	0.00	0	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.02330		13.16990			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.02670		13.17330			0.0000	0.00	0	5,000
\$ / R On 08/05/2017 Foreign Exchange Future			13.02670		13.00800			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.04320		13.19060			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.04570		13.19310			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.05310		13.20050			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.06300		13.21040			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.08030		13.22750			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.08930		13.24300			0.0000	18,207,216.30	1,391	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.09150		13.23870			0.0000	157,098.00	12	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.13410		13.28160			0.0000	3,819,750,900.70	290,827	937,215
\$ / R On 28/06/2017 Foreign Exchange Future			13.15420		13.30190			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.15860		13.30640			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.16960		13.31770			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.18060		13.32890			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.18500		13.33340			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.18940		13.14800			0.0000	52,757.60	4	4

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/07/2017	Foreign Exchange Future			13.19600		13.34470			0.0000	0.00	0	250
\$ / R	On	21/07/2017	Foreign Exchange Future			13.20480		13.35370			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.21360		13.36270			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.21800		13.36710			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.22660		13.37600			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.25030		13.40040			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.28920		13.44030			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.33240		13.48460			0.0000	15,198,936.00	1,140	49,294
\$ / R	On	27/09/2017	Foreign Exchange Future			13.35180		13.50450			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.35400		13.50680			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.40790		13.56220			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.41660		13.57100			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.45320		13.60830			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.48550		13.64130			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.52850		13.68520			0.0000	7,373,032.50	545	89,849
\$ / R	On	22/12/2017	Foreign Exchange Future			13.53720		13.69400			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.65050		13.80980			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.65470		13.81410			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.72210		13.88340			0.0000	107,759,651.30	7,853	7,755
\$ / R	On	25/04/2018	Foreign Exchange Future			13.80020		13.96350			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.83510		13.99970			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.84390		14.00870			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.91840		14.08560			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.04110		14.21220			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.11780		14.29130			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.24270		14.42010			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.31060		14.49020			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.44420		14.62800			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.51650		14.70260			0.0000	0.00	0	0
Total \$ / R Future												3,968,499,592.40	301,772	1,104,439
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call			9.82390	0.000	20.30	0.0000	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put			740.02390	874.500	20.30	1.0000	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			25.01690	0.000	20.30	0.0000	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			425.21690	544.500	20.30	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			175.50580	41.105	22.30	0.3877	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			75.70580	85.405	22.30	0.6123	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.58150	0.037	80.03	0.0003	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,900.78150	2,044.337	80.03	0.9997	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.70020	0.000	47.77	0.0000	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,510.90020	3,654.300	47.77	1.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			8.01120	0.158	51.57	0.0016	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			948.21120	1,084.458	51.57	0.9984	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			0.69060	0.038	78.13	0.0003	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,840.89060	1,984.338	78.13	0.9997	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			37.57860	2.822	36.75	0.0294	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	25/04/2017	Foreign Exchange Option	13.50	Put			377.77860	487.122	36.75	0.9706	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			17.92860	0.661	44.97	0.0067	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			658.12860	784.961	44.97	0.9933	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.10800	0.010	92.97	0.0001	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,530.30800	2,674.310	92.97	0.9999	0.00	0	0
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Call			76.79390	17.865	26.59	0.1384	0.00	0	2,500
\$ / R	On	26/04/2017	Foreign Exchange Option	13.30	Put			216.99390	302.065	26.59	0.8616	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			241.13380	102.899	17.39	0.5312	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			77.93380	86.499	17.39	0.4688	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			3.87010	1.704	36.44	0.0102	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,070.67010	1,215.304	36.44	0.9898	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			481.17540	339.813	18.21	0.8127	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			31.27540	36.513	18.21	0.1873	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			45.74310	16.212	20.19	0.0908	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			435.84310	552.912	20.19	0.9092	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			588.04960	445.154	19.15	0.8809	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			18.14960	21.854	19.15	0.1191	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			36.16410	15.803	20.01	0.0816	0.00	0	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			512.86410	639.103	20.01	0.9184	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			158.67980	77.891	17.58	0.3208	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			195.37980	261.191	17.58	0.6792	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			154.23040	75.253	17.64	0.3121	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			200.93040	268.553	17.64	0.6879	0.00	0	25,000
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			0.00000	177.377	16.61	0.5222	886,882.50	5,000	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			0.00000	160.676	16.61	0.4778	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			101.00350	47.743	17.76	0.1794	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			430.40350	524.543	17.76	0.8206	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			4.59190	2.504	27.40	0.0098	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,813.99190	1,959.304	27.40	0.9902	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			315.99260	208.992	16.64	0.5439	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			125.39260	165.792	16.64	0.4561	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			34.33230	16.806	20.71	0.0653	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			841.23230	971.106	20.71	0.9347	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call			19.80580	10.959	22.66	0.0418	0.00	0	1,250
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			1,076.70580	1,215.259	22.66	0.9582	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			88.69320	41.761	18.11	0.1552	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			495.59320	596.061	18.11	0.8448	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call			0.00000	382.572	15.77	0.7390	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put			0.00000	79.472	15.77	0.2610	23,841.69	300	300
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call			42.50130	22.334	20.02	0.0801	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put			822.00130	949.234	20.02	0.9199	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			98.55830	53.375	18.41	0.1637	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			598.15830	700.375	18.41	0.8363	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			181.52120	116.187	17.64	0.2815	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			454.02120	535.887	17.64	0.7185	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			3.37700	2.402	27.08	0.0072	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	26/05/2017	Foreign Exchange Option	15.97	Put			2,745.87700	2,892.102	27.08	0.9928	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			0.00000	205.758	16.65	0.4236	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			0.00000	356.458	16.65	0.5764	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			469.76730	355.464	16.16	0.6053	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			161.06730	193.964	16.16	0.3947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,513.68460	1,366.777	15.91	0.9622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			12.08460	12.677	15.91	0.0378	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,299.76260	1,157.270	15.53	0.9351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			18.16260	23.170	15.53	0.0649	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,206.89660	1,065.655	15.54	0.9159	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,770.71900	4,917.287	29.11	0.9968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.99360	1.181	29.11	0.0027	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,870.39360	5,017.081	29.11	0.9973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,928.22230	3,073.232	24.61	0.9834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			9.60330	7.194	24.91	0.0162	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,988.00330	3,133.094	24.91	0.9838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.16490	0.084	29.11	0.0002	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,428.56490	6,575.984	29.11	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			2.31900	1.387	29.11	0.0032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,590.17340	2,734.224	22.91	0.9802	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			10.66590	7.868	23.61	0.0184	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,729.06590	2,873.768	23.61	0.9816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.92080	0.521	29.11	0.0013	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,369.32080	5,516.421	29.11	0.9987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			9.82230	7.332	24.61	0.0166	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,266.75880	2,407.908	21.97	0.9715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			13.10020	8.756	22.56	0.0210	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,511.50020	2,654.656	22.56	0.9790	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			8.30130	6.381	27.26	0.0134	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,456.70130	3,602.281	27.26	0.9866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			11.77340	8.324	22.91	0.0198	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,237.52430	2,378.381	21.90	0.9705	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			18.86560	12.321	21.93	0.0292	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,247.26560	2,388.221	21.93	0.9708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			10.22050	7.585	24.11	0.0175	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,828.62050	2,973.485	24.11	0.9825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			18.35880	12.008	21.97	0.0285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,756.48160	1,890.207	20.73	0.9447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			30.93390	19.820	21.08	0.0457	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,899.33390	2,035.720	21.08	0.9543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			11.93140	8.360	22.86	0.0200	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,580.33140	2,724.260	22.86	0.9800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			19.12430	12.481	21.90	0.0295	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,294.05570	1,414.887	19.56	0.8949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			53.90210	34.389	20.14	0.0762	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,522.30210	1,650.289	20.14	0.9238	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	15.52	Call			18.61070	12.163	21.95	0.0288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,257.01070	2,398.063	21.95	0.9712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			38.08160	24.307	20.73	0.0553	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,073.44730	1,186.232	18.99	0.8552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			103.67480	69.316	19.01	0.1430	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,082.07480	1,195.216	19.01	0.8570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			21.92450	14.214	21.67	0.0334	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,140.32450	2,280.114	21.67	0.9666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			75.65570	48.987	19.56	0.1051	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			971.38590	1,079.633	18.72	0.8315	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			115.16860	77.864	18.83	0.1582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,013.56860	1,123.764	18.83	0.8418	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			44.36890	28.289	20.47	0.0637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,652.76890	1,784.189	20.47	0.9363	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			105.04730	70.332	18.99	0.1448	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			864.23020	967.016	18.43	0.8019	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			138.39280	95.421	18.52	0.1886	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			896.79280	1,001.321	18.52	0.8114	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			94.56290	62.614	19.17	0.1307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,142.96290	1,258.514	19.17	0.8693	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			122.98590	83.733	18.72	0.1685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			707.38410	800.831	17.98	0.7476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			181.83740	129.241	18.05	0.2435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			730.23740	825.141	18.05	0.7565	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			107.84530	72.405	18.95	0.1485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,056.24530	1,168.305	18.95	0.8515	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			145.83020	101.116	18.43	0.1981	0.00	0	1,250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			494.82130	570.194	17.20	0.6458	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			217.52850	157.213	17.70	0.2866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			625.92850	713.113	17.70	0.7134	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			126.25700	86.201	18.68	0.1728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			954.65700	1,062.101	18.68	0.8272	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			188.98410	134.931	17.98	0.2524	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			406.99730	473.028	16.84	0.5892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			316.74270	237.310	16.92	0.3982	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			425.14270	493.210	16.92	0.6018	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			172.70880	122.014	18.14	0.2321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			761.10880	857.914	18.14	0.7679	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			276.42130	204.295	17.20	0.3542	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			354.88240	414.723	16.60	0.5500	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			353.45980	267.875	16.68	0.4367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			371.85980	433.775	16.68	0.5633	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			214.77550	155.048	17.72	0.2833	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			633.17550	720.948	17.72	0.7167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			328.59730	247.128	16.84	0.4108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			298.60340	348.311	16.32	0.4995	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		389.91890	297.951	16.47	0.4726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		328.31890	383.851	16.47	0.5274	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		294.14850	218.737	17.07	0.3737	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		462.54850	534.637	17.07	0.6263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		366.48240	278.823	16.60	0.4500	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		227.40260	266.550	16.13	0.4231	26,655.05	100	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		452.12880	350.107	16.24	0.5290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		270.52880	316.007	16.24	0.4710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		336.71220	253.876	16.79	0.4193	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		395.11220	459.776	16.79	0.5807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		420.20340	322.411	16.32	0.5005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		154.80810	182.405	15.91	0.3283	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		570.44980	456.111	16.02	0.6248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		188.84980	222.010	16.02	0.3752	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		375.38500	286.341	16.55	0.4589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		343.78500	402.241	16.55	0.5411	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		509.00260	400.651	16.13	0.5769	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		111.89360	132.088	15.74	0.2611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		699.51720	575.028	15.81	0.7126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		127.91720	150.928	15.81	0.2874	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		435.96040	335.890	16.27	0.5147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		284.36040	331.790	16.27	0.4853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		636.40810	516.504	15.91	0.6717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		40.02310	48.581	15.55	0.1201	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		942.29920	806.253	15.57	0.8349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		60.69920	72.153	15.57	0.1651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		557.79730	444.622	16.04	0.6152	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		196.19730	230.522	16.04	0.3848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		743.49360	616.188	15.74	0.7389	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		25.29660	31.555	15.54	0.0841	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		860.00730	726.271	15.58	0.7999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		78.40730	92.171	15.58	0.2001	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		664.02630	542.032	15.86	0.6901	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		142.42630	167.932	15.86	0.3099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		1,071.62310	932.681	15.55	0.8799	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		11.82800	10.073	24.00	0.0212	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,949.92800	3,095.873	24.00	0.9788	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		311.27190	236.258	17.15	0.3736	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		509.37190	582.058	17.15	0.6264	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		254.49520	190.029	17.62	0.3099	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		648.09520	731.429	17.62	0.6901	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		194.03750	141.923	18.18	0.2367	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		876.33750	972.323	18.18	0.7633	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		193.08800	141.972	18.23	0.2303	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		934.18800	1,031.372	18.23	0.7697	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		226.41640	169.063	17.97	0.2635	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	12/07/2017	Foreign Exchange Option	13.95	Put		843.01640	934.063	17.97	0.7365	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		5.66730	4.894	27.45	0.0090	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,652.26730	4,799.895	27.45	0.9910	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		0.00000	426.417	16.22	0.5348	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		0.00000	377.017	16.22	0.4652	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		303.31520	233.193	17.37	0.3352	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		678.61520	757.193	17.37	0.6648	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		140.38430	100.248	19.12	0.1602	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,346.68430	1,455.448	19.12	0.8398	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		189.09400	140.813	18.54	0.2111	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,126.39400	1,227.213	18.54	0.7889	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		537.14320	435.197	16.20	0.5213	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		374.44320	421.597	16.20	0.4787	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		411.61110	328.262	16.85	0.4191	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		544.51110	610.262	16.85	0.5809	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		25.20250	18.777	23.10	0.0323	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,188.10250	3,330.777	23.10	0.9677	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		346.13190	273.123	17.24	0.3575	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		690.13190	766.523	17.24	0.6425	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		369.14280	296.266	17.25	0.3648	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		718.74280	795.966	17.25	0.6352	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		510.87960	425.590	16.64	0.4557	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		570.57960	636.390	16.64	0.5443	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		31.10440	27.075	22.16	0.0404	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,430.80440	3,577.875	22.16	0.9596	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		940.47320	823.312	15.54	0.6781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		255.87320	290.912	15.54	0.3219	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		818.01420	709.640	15.81	0.6186	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		333.41420	377.240	15.81	0.3814	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		740.50630	637.703	16.00	0.5769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,515.40000	986,667.600	20.87	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,560.87270	1,413.696	14.98	0.8759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		76.27270	81.296	14.98	0.1241	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,151.22140	1,022.156	15.28	0.7621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		166.62140	189.756	15.28	0.2379	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,932.13230	4,074.399	20.87	0.9738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		973.80530	853.765	15.47	0.6929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		239.20530	271.365	15.47	0.3071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		14.33130	8.260	20.87	0.0139	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,529.73130	4,675.860	20.87	0.9861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	20.87	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,582.45610	3,722.026	20.76	0.9634	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		27.22320	17.185	20.87	0.0267	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,912.62320	4,054.785	20.87	0.9733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		26.97670	16.991	20.87	0.0264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,922.37670	4,064.591	20.87	0.9736	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		26.73230	16.799	20.87	0.0262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,980.58810	3,113.672	20.55	0.9361	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		45.59570	30.861	20.68	0.0450	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,360.99570	3,498.461	20.68	0.9550	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		38.07480	25.186	20.75	0.0376	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,553.47480	3,692.786	20.75	0.9624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		37.05610	24.426	20.76	0.0366	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,467.99060	1,575.782	18.71	0.7806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		189.16680	150.045	19.09	0.1808	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,704.56680	1,817.645	19.09	0.8192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		89.82150	68.175	20.42	0.0897	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,605.22150	2,735.775	20.42	0.9103	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		65.18810	46.072	20.55	0.0639	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,287.86510	1,390.028	18.33	0.7465	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		262.79400	214.151	18.42	0.2453	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,328.19400	1,431.751	18.42	0.7547	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		237.63510	192.702	18.67	0.2239	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,443.03510	1,550.302	18.67	0.7761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		232.59060	188.182	18.71	0.2194	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,145.94760	1,242.804	18.00	0.7151	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		308.28990	253.255	18.02	0.2831	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,153.68990	1,250.854	18.02	0.7169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		278.44920	227.562	18.27	0.2585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,263.84920	1,365.162	18.27	0.7415	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		272.46510	222.428	18.33	0.2535	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		744.95420	821.516	17.01	0.5943	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		339.02450	279.881	17.79	0.3078	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,054.42450	1,147.481	17.79	0.6922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		334.09460	275.598	17.82	0.3039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,069.49460	1,163.198	17.82	0.6961	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		310.54760	255.204	18.00	0.2849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		662.15210	733.454	16.78	0.5612	0.00	0	226,200
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		490.80240	412.759	16.90	0.4208	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		706.20240	780.359	16.90	0.5792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		473.03430	396.995	16.99	0.4082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		738.43430	814.595	16.99	0.5918	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		469.55420	393.916	17.01	0.4057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		395.90630	445.303	16.00	0.4231	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		612.40310	520.743	16.38	0.5013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		527.80310	588.343	16.38	0.4987	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		568.39660	482.078	16.55	0.4735	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		583.79660	649.678	16.55	0.5265	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		516.75210	435.854	16.78	0.4388	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		43.85460	20.803	19.89	0.0321	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,669.35460	3,799.003	19.89	0.9679	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		594.47150	507.595	16.53	0.4808	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			589.97150	655.795	16.53	0.5192	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			749.58770	648.187	16.05	0.5703	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			422.78770	474.187	16.05	0.4297	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			285.78690	239.352	18.60	0.2446	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,533.58690	1,641.452	18.60	0.7554	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			678.75310	589.562	16.46	0.5024	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			607.75310	672.962	16.46	0.4976	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			59.22750	42.865	21.63	0.0521	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,938.22750	4,076.265	21.63	0.9479	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			539.78950	466.629	17.13	0.4064	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			911.48950	993.429	17.13	0.5936	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			765.58270	672.815	16.36	0.5218	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			624.28270	687.315	16.36	0.4782	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			76.63070	58.507	21.95	0.0628	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,175.33070	4,313.007	21.95	0.9372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			118.74180	130.811	14.99	0.1467	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,630.71830	1,490.853	15.01	0.8177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			155.51830	172.353	15.01	0.1823	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,736.14860	3,875.248	21.54	0.9083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			76.69350	60.106	21.97	0.0618	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,451.49350	4,591.606	21.97	0.9382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,019.26760	1,870.322	14.98	0.8898	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			84.06760	91.822	14.98	0.1102	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,803.94180	1,659.311	14.99	0.8533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,669.47560	3,808.073	21.44	0.9056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			112.28570	94.544	21.51	0.0925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,717.08570	3,856.044	21.51	0.9075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			111.81590	94.145	21.53	0.0921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,726.61590	3,865.645	21.53	0.9079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			111.34860	93.748	21.54	0.0917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,564.97920	3,702.751	21.27	0.9011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			118.13770	99.514	21.33	0.0972	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,602.93770	3,741.014	21.33	0.9028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			116.63700	98.239	21.38	0.0960	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,631.43700	3,769.739	21.38	0.9040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			114.67560	96.573	21.44	0.0944	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,737.11010	2,864.416	19.95	0.8539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			155.78840	131.638	20.41	0.1270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,020.58840	3,153.138	20.41	0.8730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			137.70680	116.180	20.81	0.1128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,272.50680	3,407.680	20.81	0.8872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			120.17920	101.251	21.27	0.0989	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,763.37590	1,871.646	18.66	0.7449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			336.67860	288.459	18.67	0.2539	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,771.47860	1,879.959	18.67	0.7461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			207.25300	174.570	19.68	0.1644	0.00	0	117,200

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	16.00	Put			2,522.05300	2,646.070	19.68	0.8356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			182.31010	152.916	19.95	0.1461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,284.23740	1,379.848	17.79	0.6594	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			461.87270	401.609	17.84	0.3359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,306.67270	1,403.109	17.84	0.6641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			359.48800	309.390	18.53	0.2693	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,674.28800	1,780.890	18.53	0.7307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			338.57590	290.146	18.66	0.2551	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			993.71130	1,076.432	17.17	0.5886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			569.54170	497.440	17.26	0.4003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,034.34170	1,118.940	17.26	0.5997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			560.10040	488.928	17.30	0.3948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,054.90040	1,140.428	17.30	0.6052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			469.43740	408.348	17.79	0.3406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			746.77320	816.579	16.60	0.5107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			651.11900	571.323	16.91	0.4461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			875.91900	952.823	16.91	0.5539	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			619.23020	542.378	17.04	0.4285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			934.03020	1,013.878	17.04	0.5715	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			588.91130	514.932	17.17	0.4114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			569.64720	628.046	16.16	0.4404	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			865.21980	767.599	16.18	0.5550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			580.01980	639.099	16.18	0.4450	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			818.49960	724.259	16.32	0.5326	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			633.29960	695.759	16.32	0.4674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			731.97320	645.079	16.60	0.4893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			443.73860	493.274	15.81	0.3806	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			950.16530	846.751	15.96	0.5939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			494.96530	548.251	15.96	0.4061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			889.47100	790.149	16.12	0.5664	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			554.27100	611.649	16.12	0.4336	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			874.84720	776.546	16.16	0.5596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			223.36180	250.381	15.21	0.2403	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,302.71680	1,177.101	15.31	0.7274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			267.51680	298.601	15.31	0.2726	48,373.35	162	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,076.55520	965.326	15.65	0.6475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			391.35520	436.826	15.65	0.3525	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,008.93860	901.774	15.81	0.6194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,481.99790	1,349.755	15.14	0.7804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			196.79790	221.255	15.14	0.2196	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,408.56180	1,278.881	15.21	0.7597	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			82.55990	65.210	21.99	0.0658	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,408.55990	4,548.010	21.99	0.9342	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			829.78660	735.080	16.32	0.5347	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			635.78660	697.880	16.32	0.4653	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			684.85930	607.243	17.12	0.4288	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	13/02/2018	Foreign Exchange Option	14.20	Put			1,075.05930	1,156.743	17.12	0.5712	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			696.17300	617.745	17.09	0.4334	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,062.07300	1,143.045	17.09	0.5666	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			194.10280	172.596	21.24	0.1346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,810.70280	3,950.496	21.24	0.8654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			193.46650	172.053	21.26	0.1341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,820.06650	3,959.953	21.26	0.8659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			436.61350	382.908	18.61	0.2788	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			562.99740	617.637	15.87	0.3887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			554.39120	491.998	17.97	0.3441	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,580.99120	1,679.898	17.97	0.6559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,013.21350	2,120.808	18.61	0.7212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			194.74210	173.139	21.23	0.1350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,801.34210	3,941.039	21.23	0.8650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,316.84910	1,196.054	15.48	0.6705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			433.44910	473.954	15.48	0.3295	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,146.39740	1,039.737	15.87	0.6113	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			605.63540	540.656	17.96	0.3544	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,642.13540	1,740.456	17.96	0.6456	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			436.27920	385.204	18.88	0.2661	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,282.77920	2,395.004	18.88	0.7339	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			817.44790	734.920	17.24	0.4448	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,217.74790	1,299.820	17.24	0.5552	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			861.40930	775.808	17.12	0.4617	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,152.70930	1,231.908	17.12	0.5383	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			296.66530	265.650	21.17	0.1731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,901.06530	4,037.250	21.17	0.8269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			295.89460	264.975	21.19	0.1726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,910.29460	4,046.575	21.19	0.8274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,218.01700	1,113.175	16.43	0.5803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			772.41700	834.775	16.43	0.4197	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			295.12720	264.298	21.20	0.1722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,919.52720	4,055.898	21.20	0.8278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			440.74090	391.317	19.46	0.2497	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,735.14090	2,852.917	19.46	0.7503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,122.27140	2,948.885	12.84	0.9622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			36.67140	30.485	12.84	0.0378	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,533.72680	1,409.159	15.79	0.6790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			498.12680	540.759	15.79	0.3210	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			969.85290	881.267	17.61	0.4600	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,377.65290	1,460.167	17.61	0.5400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			971.48890	884.566	17.87	0.4457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,540.18890	1,626.766	17.87	0.5543	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			968.28240	881.613	17.88	0.4445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,546.98240	1,633.813	17.88	0.5555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			974.70720	887.531	17.86	0.4469	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	14.85	Put			1,533.40720	1,619.731	17.86	0.5531	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,101.06180	1,007.443	17.89	0.4687	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,540.96180	1,624.743	17.89	0.5313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,097.72120	1,005.159	18.09	0.4562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,687.52120	1,774.559	18.09	0.5438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,094.50350	1,002.171	18.10	0.4551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,694.30350	1,781.571	18.10	0.5449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,100.94960	1,008.151	18.08	0.4572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,680.74960	1,767.551	18.08	0.5428	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,224.70690	1,126.147	18.09	0.4758	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,696.70690	1,781.947	18.09	0.5242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,223.27680	1,125.646	18.26	0.4648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,840.67680	1,929.146	18.26	0.5352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,220.06650	1,122.648	18.27	0.4638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,847.46650	1,936.148	18.27	0.5362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,226.50490	1,128.652	18.25	0.4658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,833.90490	1,922.152	18.25	0.5342	0.00	0	0
Total \$ / R Option												985,752.59	5,562	1,819,756
Total \$ / R												3,969,485,344.99	307,334	2,924,195
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.13410		13.28160			0.0000	262,682.00	20	488
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.33240		13.48460			0.0000	79,994.40	6	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.52850		13.68520			0.0000	0.00	0	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.72210		13.88340			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.91840		14.08560			0.0000	0.00	0	47
Total \$ / R MAXI Future												342,676.40	26	602
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			923.74420	696.295	25.46	0.0154	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			309,763.74420	324,286.295	25.46	0.9846	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			920.62630	694.332	25.51	0.0154	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			310,760.62630	325,284.332	25.51	0.9846	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			917.54180	692.391	25.56	0.0153	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			311,757.54180	326,282.391	25.56	0.9847	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			17,009.80850	13,405.873	19.27	0.1640	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			182,549.80850	194,165.873	19.27	0.8360	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			16,881.46780	13,298.824	19.29	0.1628	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			183,421.46780	195,058.824	19.29	0.8372	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			16,754.13660	13,192.462	19.30	0.1617	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			184,294.13660	195,952.462	19.30	0.8383	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			71,585.13230	63,033.209	16.66	0.4808	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			77,065.13230	84,183.209	16.66	0.5192	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			71,187.92480	62,669.798	16.68	0.4788	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			77,667.92480	84,819.798	16.68	0.5212	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			70,792.41600	62,308.469	16.69	0.4767	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			78,272.41600	85,458.469	16.69	0.5233	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		13.71	Call			95,216.68110	85,715.423	16.40	0.5333	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.71	Put			77,876.68110	84,505.423	16.40	0.4667	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Call			94,785.35570	85,310.928	16.41	0.5314	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.72	Put			78,445.35570	85,100.928	16.41	0.4686	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Call			94,355.97670	84,907.823	16.42	0.5296	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option		13.73	Put			79,015.97670	85,697.823	16.42	0.4704	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			109,479.62490	99,676.425	16.77	0.5356	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			92,919.62490	99,836.425	16.77	0.4644	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Call			109,064.02460	99,278.587	16.78	0.5340	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.93	Put			93,504.02460	100,438.587	16.78	0.4660	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			108,650.09200	98,882.970	16.79	0.5325	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			94,090.09200	101,042.970	16.79	0.4675	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												342,676.40	26	602
£ / R	On 24/04/2017	Foreign Exchange Future				16.62820		16.80940			0.0000	166,282.00	10	0
£ / R	On 25/04/2017	Foreign Exchange Future				16.63560		16.82060			0.0000	0.00	0	154
£ / R	On 28/04/2017	Foreign Exchange Future				16.63680		16.82580			0.0000	0.00	0	97
£ / R	On 31/05/2017	Foreign Exchange Future				16.74670		16.93660			0.0000	0.00	0	56
£ / R	On 19/06/2017	Foreign Exchange Future				16.80900		16.99930			0.0000	2,488,639,686.00	148,054	55,946
£ / R	On 18/09/2017	Foreign Exchange Future				17.10610		17.30180			0.0000	7,697,745.00	450	1,946
£ / R	On 18/12/2017	Foreign Exchange Future				17.40530		17.60550			0.0000	0.00	0	215
Total £ / R Future												2,496,503,713.00	148,514	58,414
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			680.58600	488.200	18.52	1.0000	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			11.18600	0.000	18.52	0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,159.42890	7,344.400	42.16	1.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.02890	0.000	42.16	0.0000	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			124.08050	41.370	23.10	0.1892	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			298.28050	404.570	23.10	0.8108	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Call			229.22350	151.325	18.92	0.2569	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Put			742.62350	854.625	18.92	0.7431	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			757.67570	604.679	16.63	0.6245	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			258.37570	295.679	16.63	0.3755	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			313.67850	228.103	18.64	0.3031	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			814.37850	919.103	18.64	0.6969	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			74.59420	48.410	21.46	0.0784	0.00	0	1,200
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			2,075.29420	2,239.410	21.46	0.9216	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			1.84530	0.765	29.93	0.0014	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,022.54530	7,211.765	29.93	0.9986	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			1.82480	0.756	29.93	0.0014	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,032.52480	7,221.756	29.93	0.9986	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			1.80450	0.746	29.93	0.0014	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,042.50450	7,231.746	29.93	0.9986	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			544.47170	456.200	18.56	0.3561	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,232.67170	1,340.100	18.56	0.6439	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			541.54240	453.666	18.57	0.3545	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,239.74240	1,347.566	18.57	0.6455	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			538.62880	451.150	18.59	0.3529	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,246.82880	1,355.050	18.59	0.6471	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			45.04660	34.671	23.04	0.0295	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,599.54660	7,789.371	23.04	0.9705	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			45.52180	35.053	23.04	0.0298	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,580.02180	7,769.753	23.04	0.9702	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			45.28360	34.862	23.04	0.0297	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,589.78360	7,779.562	23.04	0.9703	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												2,496,503,713.00	148,514	60,814
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11975		0.12203			0.0000	0.00	0	3,725
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12206		0.12441			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12443		0.12683			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,725
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			7.66310	4.044	24.46	0.0106	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,804.26310	3,028.743	24.46	0.9894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1.01600	0.464	24.46	0.0015	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,797.61600	4,025.164	24.46	0.9985	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.10690	0.042	24.46	0.0002	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,796.70690	5,024.742	24.46	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			89.75260	64.273	22.51	0.0851	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,649.25260	2,858.173	22.51	0.9149	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			33.11500	22.305	22.51	0.0341	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,592.61500	3,816.205	22.51	0.9659	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			11.21770	7.098	22.51	0.0123	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,570.71770	4,800.998	22.51	0.9877	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,806.92640	1,600.147	16.81	0.8355	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			123.52640	156.847	16.81	0.1645	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,112.18900	956.063	18.12	0.6259	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			428.78900	512.763	18.12	0.3741	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			661.20030	551.022	19.51	0.4211	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			977.80030	1,107.722	19.51	0.5789	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,725
€ / R	On	28/04/2017	Foreign Exchange Future			14.13790		14.07640			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.30010		14.23870			0.0000	253,326,271.50	17,715	108,375
€ / R	On	18/09/2017	Foreign Exchange Future			14.58440		14.52480			0.0000	2,916,880.00	200	6,948
€ / R	On	18/12/2017	Foreign Exchange Future			14.87310		14.81420			0.0000	0.00	0	4,478

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 Future			15.16780		15.10990			0.0000	3,791,950.00	250	1,269
Total € / R Future												260,035,101.50	18,165	121,075
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			329.76070	359.832	21.27	0.8638	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			53.36070	21.932	21.27	0.1362	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			422.77820	435.583	14.95	0.6017	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			294.07820	245.483	14.95	0.3983	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			23.79500	20.203	19.13	0.0468	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,963.45280	4,901.803	27.84	0.9959	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,045.09500	1,980.103	19.13	0.9532	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.21760	1.963	27.84	0.0042	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,943.51760	4,881.863	27.84	0.9958	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.18500	1.933	27.84	0.0041	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,953.48500	4,891.833	27.84	0.9959	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.15280	1.903	27.84	0.0041	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,965.59340	4,911.679	21.94	0.9777	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			10.62060	16.399	21.94	0.0227	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,945.82060	4,891.999	21.94	0.9773	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			10.50640	16.238	21.94	0.0225	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,955.70640	4,901.838	21.94	0.9775	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			10.39340	16.079	21.94	0.0223	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,178.66040	1,204.893	14.66	0.7157	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			364.46040	331.793	14.66	0.2843	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			313.24780	310.579	17.22	0.2647	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,889.04780	1,827.479	17.22	0.7353	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			136.16440	129.542	19.24	0.1213	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,371.96440	3,306.442	19.24	0.8787	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			135.69170	129.049	19.26	0.1208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,381.49170	3,315.949	19.26	0.8792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			135.22410	128.559	19.27	0.1204	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,391.02410	3,325.459	19.27	0.8796	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			22.70130	19.949	21.48	0.0220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,618.50130	6,556.849	21.48	0.9780	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			770.83450	724.757	15.23	0.4171	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,019.95670	1,032.062	15.21	0.5866	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			760.05670	714.262	15.21	0.4134	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,015.33610	1,027.303	15.22	0.5848	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			765.43610	719.503	15.22	0.4152	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,010.73450	1,022.557	15.23	0.5829	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												260,035,101.50	18,165	157,075
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.92770		9.98840			0.0000	1,002,697.70	101	23,129
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.06420		10.12750			0.0000	0.00	0	3,805
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.20140		10.26630			0.0000	0.00	0	58

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												1,002,697.70	101	26,992
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,066.03640	2,125.781	21.59	0.9877	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			4.41710	3.471	21.67	0.0122	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,076.01710	2,135.771	21.67	0.9878	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			4.39820	3.461	21.74	0.0121	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,085.99820	2,145.761	21.74	0.9879	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			4.43640	3.481	21.59	0.0123	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			19.20210	16.957	16.69	0.0408	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,061.70210	2,122.757	16.69	0.9592	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			19.28710	17.052	16.76	0.0409	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,071.78710	2,132.852	16.76	0.9591	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			19.37240	17.148	16.84	0.0409	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,081.87240	2,142.948	16.84	0.9591	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			86.03830	75.156	15.48	0.1251	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,689.73830	1,743.756	15.48	0.8749	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			85.13390	74.359	15.49	0.1240	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,698.83390	1,752.959	15.49	0.8760	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			86.95240	75.962	15.46	0.1263	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,680.65240	1,734.562	15.46	0.8737	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,002,697.70	101	26,992
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.74210		9.83320			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.90380		9.99770			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.06580		10.16190			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			5.94500	4.076	21.32	0.0146	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,902.74500	1,991.976	21.32	0.9854	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			5.87160	4.059	21.39	0.0145	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,912.67160	2,001.959	21.39	0.9855	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			5.79930	4.042	21.46	0.0144	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,922.59930	2,011.942	21.46	0.9856	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			71.99510	50.645	15.99	0.1090	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,354.29510	1,426.845	15.99	0.8910	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			70.98220	49.764	15.99	0.1075	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,363.28220	1,435.964	15.99	0.8925	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			69.98150	48.897	15.99	0.1059	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,372.28150	1,445.097	15.99	0.8941	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			328.65460	285.341	14.55	0.3726	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			696.75460	749.541	14.55	0.6274	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			325.52970	282.513	14.56	0.3697	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			703.62970	756.713	14.56	0.6303	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			322.43270	279.712	14.58	0.3668	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			710.53270	763.912	14.58	0.6332	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.23450		13.34190			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.51360		13.62740			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.79870		13.91770			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			15.63520	10.450	22.94	0.0241	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,543.73520	2,645.950	22.94	0.9759	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			15.48980	10.370	22.98	0.0239	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,553.58980	2,655.870	22.98	0.9761	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			15.34650	10.290	23.02	0.0237	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,563.44650	2,665.790	23.02	0.9763	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			146.88860	110.364	18.24	0.1446	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,899.48860	1,976.764	18.24	0.8554	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			145.73070	109.344	18.24	0.1434	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,908.33070	1,985.744	18.24	0.8566	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			144.58010	108.333	18.25	0.1423	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,917.18010	1,994.733	18.25	0.8577	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			685.40320	613.545	16.05	0.4769	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			787.70320	834.845	16.05	0.5231	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			681.49720	609.921	16.07	0.4748	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			793.79720	841.221	16.07	0.5252	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			677.61260	606.322	16.08	0.4727	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			799.91260	847.622	16.08	0.5273	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.90150		1.92030			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91860		1.93800			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93540		1.95500			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,220.87800	3,400.176	21.10	0.9739	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			22.07470	14.216	21.35	0.0244	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,319.07470	3,499.216	21.35	0.9756	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			20.43130	13.338	21.61	0.0228	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,417.43130	3,598.338	21.61	0.9772	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			23.87800	15.176	21.10	0.0261	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			238.07970	189.200	17.37	0.1747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,258.07970	2,403.200	17.37	0.8253	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			224.57170	177.558	17.46	0.1654	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,344.57170	2,491.558	17.46	0.8346	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			211.57430	166.643	17.55	0.1566	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,431.57430	2,580.644	17.55	0.8434	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,000.76160	1,083.049	15.23	0.5164	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,040.79630	919.502	15.11	0.5166	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			890.79630	965.502	15.11	0.4834	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			994.08920	876.674	15.16	0.4999	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			944.08920	1,022.674	15.16	0.5001	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			950.76160	837.049	15.23	0.4836	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	24/04/2017	Foreign Exchange Future			1.89100		1.89450			0.0000	684,542.00	362	0
CNH/R	On	02/05/2017	Foreign Exchange Future			1.89150		1.91040			0.0000	684,723.00	362	362
Total CNH/R Future												1,369,265.00	724	362
CNH/R	On	24/04/2017	Foreign Exchange Option	1.89	Call			0.00000	10.000	16.71	1.0000	0.00	0	0
CNH/R	On	24/04/2017	Foreign Exchange Option	1.89	Put			0.00000	0.000	16.71	0.0000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			654.16280	808.502	20.29	0.9097	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			45.30860	18.834	21.00	0.0728	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			741.30860	903.834	21.00	0.9272	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			74.27670	29.558	19.57	0.1125	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			570.27670	714.558	19.57	0.8875	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			58.16280	23.502	20.29	0.0903	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												1,369,265.00	724	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.92470		1.91620			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,579.24050	2,491.506	19.46	0.9377	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			39.44440	36.614	19.83	0.0588	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,677.44440	2,589.615	19.83	0.9412	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			43.20860	40.587	19.10	0.0662	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,481.20860	2,393.587	19.10	0.9338	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			41.24050	38.506	19.46	0.0623	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			1.69060		1.71020			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
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71880		1.73890			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74590		1.76660			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	Put			2,536.70730	2,718.729	21.55	0.9563	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			35.11990	22.528	21.77	0.0399	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,633.11990	2,816.528	21.77	0.9601	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			31.88930	20.549	21.98	0.0365	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,729.88930	2,914.549	21.98	0.9635	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			38.70730	24.729	21.55	0.0437	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			213.63330	169.281	19.55	0.1595	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,424.63330	2,581.281	19.55	0.8405	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			238.40080	189.970	19.29	0.1768	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,249.40080	2,401.970	19.29	0.8232	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			226.02900	179.294	19.42	0.1679	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,337.02900	2,491.294	19.42	0.8321	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			963.23950	847.854	16.24	0.5017	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			897.23950	988.854	16.24	0.4983	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			922.55180	811.073	16.37	0.4850	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			956.55180	1,052.073	16.37	0.5150	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			883.57310	775.950	16.50	0.4687	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,017.57310	1,116.950	16.50	0.5313	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			0.12600		0.12740			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12570		0.12720			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12560		0.12710			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			9.21260		9.28400			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.33270		9.40620			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.45260		9.52760			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			5.74680	4.094	20.13	0.0162	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,661.74680	1,731.495	20.13	0.9838	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			5.67230	4.052	20.19	0.0160	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,671.67230	1,741.452	20.19	0.9840	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			5.59920	4.010	20.25	0.0158	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,681.59920	1,751.410	20.25	0.9842	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,229.69530	1,287.241	15.69	0.8851	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	Call			64.85220	49.023	15.69	0.1132	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,238.65220	1,296.323	15.69	0.8868	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			63.82450	48.121	15.70	0.1114	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,247.62450	1,305.421	15.70	0.8886	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			65.89530	49.941	15.69	0.1149	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			443.01630	451.469	19.93	0.4378	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			735.41630	818.869	19.93	0.5622	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			442.04650	448.648	19.58	0.4407	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			714.44650	796.048	19.58	0.5593	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			442.52130	450.052	19.76	0.4392	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			724.92130	807.452	19.76	0.5608	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			1.27120		1.27570			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28590		1.29120			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30030		1.30580			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			1,243.00000	1,288.000		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			1,043.00000	1,088.000		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			1,143.00000	1,188.000		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			688.00000	741.000		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			788.00000	841.000		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			888.00000	941.000		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			42.00000	97.000		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			142.00000	197.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			58.00000	3.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27980		1.27990			0.0000	153,576.00	120	50
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28300		1.28310			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.28660		1.28650			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												153,576.00	120	50
Total QUANTO £ / \$												153,576.00	120	50
QUANTO €On	19/06/2017	Foreign Exchange Future				1.08880		1.07210			0.0000	16,332.00	15	30,283
QUANTO €On	18/09/2017	Foreign Exchange Future				1.09390		1.07710			0.0000	0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future				1.09940		1.08250			0.0000	0.00	0	0
Total QUANTO € / \$ Future												16,332.00	15	30,283
Total QUANTO € / \$												16,332.00	15	30,283
RAIN	On	19/06/2017	Foreign Exchange Future			22,300.75000		22,429.19000			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			9.43600		9.50850			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			21.98320	10.908	16.01	0.0458	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,023.48320	1,084.908	16.01	0.9542	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			21.55670	10.725	16.07	0.0450	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,033.05670	1,094.725	16.07	0.9550	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			21.13970	10.546	16.13	0.0442	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,042.63970	1,104.546	16.13	0.9558	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			3.60990		3.58710			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			2.85880	2.464	20.77	0.0231	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			675.75880	652.564	20.77	0.9769	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			2.78320	2.405	20.94	0.0224	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			685.68320	662.505	20.94	0.9776	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			2.71090	2.348	21.11	0.0218	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			695.61090	672.448	21.11	0.9782	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			1.36460		1.38860			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.33910		1.36290			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.31570		1.33920			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									6,727,922,954.00	469,437	1,348,690
Total Options									985,752.59	5,562	1,858,156
Grand Total:									6,728,908,706.59	474,999	3,206,846