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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/04/2017 Foreign Exchange Future			13.61750		13.87970			0.0000	13,617,500.00	1,000	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.69380		13.87970			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.69380		13.88860			0.0000	0.00	0	1,450
\$ / R On 19/04/2017 Foreign Exchange Future			13.68470		13.60930			0.0000	0.00	0	0
\$ / R On 20/04/2017 Foreign Exchange Future			13.68700		13.89040			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.68930		13.89120			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.69620		13.89380			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.69850		13.89670			0.0000	0.00	0	40
\$ / R On 28/04/2017 Foreign Exchange Future			13.70560		13.90520			0.0000	0.00	0	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.71510		13.91670			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.71980		13.92240			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.73640		13.94250			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.73870		13.78590			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.74580		13.95390			0.0000	0.00	0	10
\$ / R On 19/05/2017 Foreign Exchange Future			13.75530		13.71000			0.0000	7,840,521.00	570	570
\$ / R On 26/05/2017 Foreign Exchange Future			13.77200		13.98080			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.78400		13.99310			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.82940		14.03950			0.0000	4,198,716,475.20	303,608	1,011,650
\$ / R On 28/06/2017 Foreign Exchange Future			13.85090		14.06140			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.85570		14.06630			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.86760		14.07850			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	10/07/2017	Foreign Exchange Future			13.87960		14.09070			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.88430		14.09560			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.90580		14.11730			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.91530		14.12700			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.92000		14.13180			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.92950		14.14140			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.95560		14.16800			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.99830		14.21140			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.04580		14.25970			0.0000	105,792,965.60	7,532	51,304
\$ / R	On	27/09/2017	Foreign Exchange Future			14.06710		14.28140			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			14.06950		14.28380			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.12880		14.34430			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.13820		14.35400			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.17840		14.39530			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.21390		14.43170			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.26120		14.48020			0.0000	30,975,326.40	2,172	93,446
\$ / R	On	22/12/2017	Foreign Exchange Future			14.27060		14.48990			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.39610		14.61870			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.40080		14.62360			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.47670		14.70140			0.0000	0.00	0	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.56510		14.79280			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.60460		14.83360			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.61440		14.84380			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.69830		14.93050			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.83650		15.07340			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.92290		15.16270			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.06350		15.30810			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.14000		15.38720			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.29060		15.54290			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.37200		15.62710			0.0000	0.00	0	0
Total \$ / R Future												4,356,942,788.20	314,882	1,168,431
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,140.30270	3,402.500	22.90	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.00270	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			42.19120	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			112.49120	332.500	22.90	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			33.42020	162.500	22.90	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			133.12020	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			13.49430	42.500	22.90	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			233.19430	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Put			38.63440	182.500	22.90	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Call			118.33440	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			131.73570	264.310	32.64	0.8495	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			71.43570	18.110	32.64	0.1505	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			22.59380	16.701	27.55	0.1597	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			402.29380	210.501	27.55	0.8403	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put		3.12870	0.229	36.16	0.0029	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call		882.82870	694.029	36.16	0.9971	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		544.50120	725.997	31.43	0.8869	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		43.10120	29.797	31.43	0.1131	0.00	0	0
\$ / R	On	19/04/2017	Foreign Exchange Option	13.62	Put		0.00000	125.735	20.68	0.4286	0.00	0	0
\$ / R	On	19/04/2017	Foreign Exchange Option	13.62	Call		0.00000	190.435	20.68	0.5714	952,173.50	5,000	2,500
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put		10.08190	12.342	26.46	0.0537	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call		1,040.48190	839.342	26.46	0.9463	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		481.07740	661.212	26.05	0.8563	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		62.27740	40.512	26.05	0.1437	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put		84.70210	125.520	18.84	0.3784	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call		418.50210	261.720	18.84	0.6216	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Put		204.38920	306.448	19.48	0.6481	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.89	Call		208.18920	112.648	19.48	0.3519	0.00	0	2,500
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		469.00060	307.263	18.74	0.6665	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		72.30060	108.763	18.74	0.3335	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		1,801.13090	1,995.407	32.15	0.9863	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		7.83090	3.907	32.15	0.0137	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,183.36510	1,372.654	28.06	0.9610	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		20.06510	11.154	28.06	0.0390	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		21.63450	11.995	27.47	0.0423	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,124.93450	1,313.495	27.47	0.9577	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put		18.69800	23.523	19.72	0.0966	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call		855.39800	662.023	19.72	0.9034	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		266.64790	147.074	18.70	0.4241	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		169.94790	248.574	18.70	0.5759	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,775.21230	2,972.572	38.21	0.9964	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		1.91230	1.072	38.21	0.0036	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		136.52190	66.351	19.92	0.2267	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		339.82190	467.851	19.92	0.7733	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		18.99230	21.295	18.68	0.0852	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		924.19230	726.895	18.68	0.9148	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		444.87180	577.218	19.18	0.8198	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		120.07180	52.818	19.18	0.1802	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		14.25590	15.213	20.33	0.0541	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		1,210.95590	1,010.313	20.33	0.9459	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		100.34260	156.029	17.68	0.3838	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call		457.04260	311.129	17.68	0.6162	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call		1,329.17060	1,127.915	21.59	0.9557	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put		12.47060	12.815	21.59	0.0443	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call		730.18300	560.047	17.30	0.8146	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put		27.78300	60.247	17.30	0.1854	0.00	0	25,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		131.34400	205.180	17.79	0.4449	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		403.74400	274.980	17.79	0.5551	0.00	0	1,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call		973.31850	767.387	15.81	0.8959	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put		30.81850	30.987	15.81	0.1041	0.00	0	34,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put		1,106.18080	1,299.379	22.74	0.9100	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call		48.68080	35.779	22.74	0.0900	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		111.45350	167.114	17.04	0.3615	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		533.95350	383.514	17.04	0.6385	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put		0.00000	630.479	19.38	0.7357	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call		0.00000	119.179	19.38	0.2643	89,384.55	750	750
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		321.77450	437.249	18.40	0.6094	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		295.67450	203.049	18.40	0.3906	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		0.00000	284.670	17.59	0.4654	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		0.00000	329.970	17.59	0.5346	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		137.20600	200.388	16.84	0.3556	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		618.00600	472.388	16.84	0.6444	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,016.06580	2,217.685	24.23	0.9571	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		26.86580	19.685	24.23	0.0429	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		1,105.36860	914.859	16.57	0.8608	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		42.26860	60.859	16.57	0.1392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		86.09240	61.134	20.74	0.1068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,566.59240	1,751.734	20.74	0.8932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		85.11090	60.464	20.76	0.1057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,575.61090	1,761.064	20.76	0.8943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		87.08650	61.813	20.72	0.1079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		97.99060	141.327	15.84	0.2440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		20.11430	25.048	15.49	0.0611	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		414.19520	530.264	17.36	0.5652	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		413.69520	319.664	17.36	0.4348	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		855.14260	695.801	15.97	0.7260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		115.64260	166.400	15.97	0.2740	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		917.49060	750.727	15.84	0.7560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		332.96540	254.527	17.90	0.3635	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		2,269.33380	2,060.011	19.19	0.9760	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		9.83380	10.611	19.19	0.0240	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		907.89170	1,066.641	19.10	0.7705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		197.39170	146.041	19.10	0.2295	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		1,559.61430	1,354.448	15.49	0.9389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		1,168.61190	983.435	15.64	0.8512	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		75.35350	109.724	15.70	0.2023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		1,014.85350	839.124	15.70	0.7977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		108.77210	156.684	15.92	0.2626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		878.27210	716.084	15.92	0.7374	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		543.46540	675.127	17.90	0.6365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		18.06470	20.412	15.74	0.0506	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		1,952.81150	1,744.068	17.41	0.9653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		13.31150	14.668	17.41	0.0347	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		1,311.84870	1,119.827	15.58	0.8907	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		32.34870	50.427	15.58	0.1093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		49.11190	74.035	15.64	0.1488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,413.28140	1,217.354	15.54	0.9135	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			125.28510	179.947	16.03	0.2894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			824.78510	669.347	16.03	0.7106	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			2,051.58280	1,842.619	17.97	0.9692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			12.08280	13.219	17.97	0.0308	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,657.56470	1,449.812	15.74	0.9494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			86.11680	124.253	15.74	0.2223	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			130.53320	186.975	16.07	0.2971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			810.03320	656.375	16.07	0.7029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,804.96100	1,596.639	16.58	0.9582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			15.46100	17.239	16.58	0.0418	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			23.78140	37.954	15.54	0.0865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			587.93700	462.072	16.63	0.5663	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			157.11910	220.718	16.21	0.3327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			746.61910	600.118	16.21	0.6673	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			990.10020	816.122	15.71	0.7879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			80.60020	116.722	15.71	0.2121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			965.61680	793.653	15.74	0.7777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			788.53470	637.236	16.12	0.6911	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			1,186.20630	1,000.094	15.63	0.8565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			46.70630	70.694	15.63	0.1435	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			292.27160	384.824	16.79	0.4738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			531.77160	414.224	16.79	0.5262	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			248.43700	332.672	16.63	0.4337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			593.78270	467.085	16.61	0.5703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,111.28140	1,280.331	19.63	0.8204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			150.78140	109.731	19.63	0.1796	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			1,275.53080	1,085.084	15.59	0.8816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			36.03080	55.684	15.59	0.1184	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			139.03470	197.836	16.12	0.3089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			329.52070	251.771	17.93	0.3604	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,238.85010	1,413.094	19.94	0.8453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			128.35010	92.494	19.94	0.1547	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			173.30870	240.968	16.30	0.3528	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			712.80870	570.368	16.30	0.6472	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			244.28270	327.685	16.61	0.4297	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			39.60110	29.558	22.21	0.0545	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,357.67620	1,163.810	15.56	0.9015	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			28.17620	44.410	15.56	0.0985	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			376.99390	289.999	17.59	0.4032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			467.49390	590.599	17.59	0.5968	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			550.02070	682.371	17.93	0.6396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			58.98110	42.699	21.45	0.0769	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,458.85050	1,640.427	20.48	0.8796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			98.35050	69.827	20.48	0.1204	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			431.77530	333.747	17.26	0.4493	0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			392.27530	504.347	17.26	0.5507	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,200.10110	2,400.158	22.21	0.9455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			256.46100	193.794	18.55	0.2907	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,010.19830	2,207.009	21.78	0.9337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			49.69830	36.409	21.78	0.0663	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			306.35580	233.272	18.11	0.3388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			596.85580	733.872	18.11	0.6612	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,869.48110	2,063.300	21.45	0.9231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			44.35370	32.785	21.99	0.0601	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			494.92370	383.581	16.93	0.4986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			325.42370	424.181	16.93	0.5014	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,878.81060	2,072.845	21.47	0.9239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			58.31060	42.244	21.47	0.0761	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			716.96100	864.394	18.55	0.7093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,028.07510	4,234.798	29.79	0.9776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			515.73220	400.664	16.84	0.5143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			306.23220	401.264	16.84	0.4857	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			358.02700	274.673	17.72	0.3863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			498.52700	625.273	17.72	0.6137	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,104.85370	2,303.385	21.99	0.9399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			21.92520	18.981	23.70	0.0351	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			384.83970	296.356	17.54	0.4101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			455.33970	576.956	17.54	0.5899	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,257.50580	2,458.394	22.34	0.9485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			37.00580	27.794	22.34	0.0515	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			17.57510	14.198	29.79	0.0224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,548.59070	1,733.099	20.69	0.8910	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,621.79000	4,827.602	29.79	0.9881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			11.29000	7.002	29.79	0.0119	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			339.95230	260.131	17.85	0.3699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			530.45230	660.731	17.85	0.6301	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,712.42520	2,919.581	23.70	0.9649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,020.24460	1,185.030	19.39	0.7998	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,128.08940	4,333.248	29.79	0.9798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			17.58940	12.648	29.79	0.0202	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,099.21520	918.010	15.67	0.8285	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			59.71520	88.610	15.67	0.1715	0.00	0	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			88.09070	62.499	20.69	0.1090	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,557.58650	1,742.413	20.72	0.8921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			63.90110	46.035	21.30	0.0824	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,804.40110	1,996.635	21.30	0.9176	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,673.77420	5,882.471	29.79	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			3.27420	1.871	29.79	0.0036	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			169.74460	124.430	19.39	0.2002	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			186.61410	256.655	16.30	0.3519	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			748.01410	607.555	16.30	0.6481	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	16.24	Put			2,221.82980	2,421.051	21.29	0.9427	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			43.22980	31.951	21.29	0.0573	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			265.16180	351.665	16.62	0.4267	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			631.46180	507.365	16.62	0.5733	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			413.31550	525.809	17.13	0.5297	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			491.81550	393.409	17.13	0.4703	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			456.05420	574.794	17.21	0.5469	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			476.75420	384.394	17.21	0.4531	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			541.08770	437.559	16.95	0.4946	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			395.48770	503.259	16.95	0.5054	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,911.31720	4,126.336	28.48	0.9596	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			26.91720	30.636	28.48	0.0404	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			783.19720	929.863	18.21	0.6681	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			340.49720	275.663	18.21	0.3319	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			610.89310	742.485	17.58	0.5962	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			437.89310	357.785	17.58	0.4038	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			1,057.75250	897.909	15.71	0.7490	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			130.75250	182.609	15.71	0.2510	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,463.34330	2,659.910	21.17	0.9264	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			65.14330	49.910	21.17	0.0736	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			221.04140	295.394	16.16	0.3463	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			852.84140	715.394	16.16	0.6537	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			310.26080	399.576	16.43	0.4156	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			731.66080	609.076	16.43	0.5844	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			336.03950	426.916	16.45	0.4192	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			754.03950	632.516	16.45	0.5808	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			252.78280	327.320	15.97	0.3383	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			964.18280	825.619	15.97	0.6617	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,716.13490	2,912.905	21.18	0.9113	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			87.53490	71.205	21.18	0.0887	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			872.08450	748.604	16.26	0.5969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			372.38450	462.804	16.26	0.4031	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			601.56120	512.067	17.14	0.4545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			661.86120	786.267	17.14	0.5455	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			877.72820	753.651	16.24	0.5995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,204.31970	3,397.979	20.68	0.9327	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			75.30760	54.924	20.69	0.0685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,185.60760	3,379.124	20.69	0.9315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			516.28080	438.283	17.54	0.4026	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			667.88620	792.814	17.16	0.5479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			597.58620	508.614	17.16	0.4521	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			74.66110	54.350	20.69	0.0679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,194.96110	3,388.550	20.69	0.9321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			74.01970	53.779	20.68	0.0673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			533.75370	453.354	17.46	0.4135	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,123.15900	1,278.414	18.33	0.6854	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/09/2017		Foreign Exchange Option	15.00	Call		382.85900	324.214	18.33	0.3146	0.00	0	600
\$ / R	On	18/09/2017		Foreign Exchange Option	13.63	Call		0.00000	816.443	16.07	0.6317	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.63	Put		0.00000	400.643	16.07	0.3683	90,625,378.74	226,200	226,200
\$ / R	On	18/09/2017		Foreign Exchange Option	14.55	Put		806.58080	942.483	17.54	0.5974	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.14	Put		164.20810	215.614	15.51	0.2413	0.00	0	90
\$ / R	On	18/09/2017		Foreign Exchange Option	12.80	Call		1,557.57100	1,376.111	15.27	0.8345	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.80	Put		97.87100	130.311	15.27	0.1655	0.00	0	3,000
\$ / R	On	18/09/2017		Foreign Exchange Option	14.72	Put		921.31380	1,064.968	17.84	0.6328	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.72	Call		461.01380	390.768	17.84	0.3672	0.00	0	20,000
\$ / R	On	18/09/2017		Foreign Exchange Option	14.50	Put		774.05370	907.554	17.46	0.5865	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Call		1,029.36560	889.218	15.88	0.6666	0.00	0	5,730
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Put		1,938.66860	2,119.047	19.84	0.8237	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Call		198.36860	164.847	19.84	0.1763	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Call		1,830.60940	1,630.927	15.46	0.8837	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.50	Put		70.90940	85.127	15.46	0.1163	0.00	0	1,125
\$ / R	On	18/09/2017		Foreign Exchange Option	13.14	Call		1,283.90810	1,121.414	15.51	0.7587	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		101.22770	80.210	20.86	0.0938	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		544.51470	462.649	17.40	0.4201	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		754.81470	886.849	17.40	0.5799	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Call		2,300.84370	2,092.002	16.45	0.9337	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.00	Put		41.14370	46.202	16.45	0.0663	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		269.66560	343.418	15.88	0.3334	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		132.25580	176.902	15.41	0.2086	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		3,783.55480	3,981.643	20.40	0.9620	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		43.25480	27.443	20.40	0.0380	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Put		592.08950	709.524	16.94	0.5167	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.20	Call		651.78950	555.324	16.94	0.4833	0.00	0	90
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		2,841.52770	3,034.410	20.86	0.9062	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		99.26040	77.846	20.85	0.0915	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		643.03490	547.875	16.97	0.4784	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		603.33490	722.075	16.97	0.5216	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		900.61590	1,042.949	17.78	0.6268	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		470.31590	398.749	17.78	0.3732	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,391.95580	1,222.701	15.41	0.7914	0.00	0	7,202
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	20.29	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,291.28920	2,479.648	20.35	0.8614	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		150.98920	125.448	20.35	0.1386	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,096.57440	948.616	15.74	0.6932	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		236.87440	302.816	15.74	0.3068	0.00	0	3,500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		2,869.56040	3,062.045	20.85	0.9085	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		368.02820	457.851	16.24	0.4005	0.00	0	20,000
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,602.47450	1,415.982	15.23	0.8445	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		92.77450	120.182	15.23	0.1555	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,655.78410	2,850.267	20.86	0.8909	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		115.48410	96.067	20.86	0.1091	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		985,740.30000	985,954.200	20.29	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			277.27300	350.870	15.87	0.3314	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,058.67300	917.970	15.87	0.6686	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			2,951.94020	3,144.882	20.87	0.9067	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			103.34020	81.982	20.87	0.0933	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			181.98690	235.800	15.54	0.2513	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			1,285.78690	1,125.300	15.54	0.7487	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			992.60520	1,135.152	17.73	0.6178	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			526.90520	453.952	17.73	0.3822	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,210.97640	3,412.016	21.18	0.8981	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			114.97640	100.216	21.18	0.1019	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			299.81460	371.572	15.79	0.3245	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,153.81460	1,009.772	15.79	0.6755	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			511.18860	612.059	16.41	0.4306	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			926.48860	810.459	16.41	0.5694	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			320.29820	390.599	15.73	0.3173	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,251.99820	1,104.499	15.73	0.6827	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,443.49600	3,647.908	21.42	0.8884	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			135.19600	121.808	21.42	0.1116	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			189.41760	236.124	15.38	0.2145	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,539.15200	2,327.723	15.35	0.9226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			58.95200	66.523	15.35	0.0774	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,497.37830	1,336.782	15.54	0.7415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			247.17830	305.582	15.54	0.2585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,216.26820	1,365.226	17.94	0.6254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			210.03450	183.453	20.48	0.1562	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			929.57810	820.312	16.61	0.5439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			629.37810	739.112	16.61	0.4561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,926.83460	3,119.876	20.53	0.8457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			207.03460	181.076	20.53	0.1543	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,669.61760	1,497.324	15.38	0.7855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			613.64210	721.986	16.56	0.4500	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,719.31180	3,926.015	21.72	0.8895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			139.51180	127.215	21.72	0.1105	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			972.97760	859.510	16.48	0.5623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			582.77760	688.310	16.48	0.4377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,899.83450	3,092.253	20.48	0.8438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			214.11110	186.679	20.43	0.1588	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			777.61270	684.440	17.09	0.4756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			827.41270	953.240	17.09	0.5244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,588.73540	2,775.404	20.07	0.8187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			248.93540	216.604	20.07	0.1813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			943.84210	833.186	16.56	0.5500	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			809.37320	933.932	17.05	0.5188	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,413.06810	1,257.718	15.62	0.7175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			282.86810	346.518	15.62	0.2825	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,018.21650	900.472	16.36	0.5809	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	14.00	Put			538.01650	639.272	16.36	0.4191	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,863.91110	3,055.479	20.43	0.8412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			203.11190	177.973	20.58	0.1519	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,392.48390	1,238.463	15.64	0.7114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			292.28390	357.263	15.64	0.2886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,354.31550	2,536.275	19.77	0.7961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			284.51550	247.475	19.77	0.2039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			789.57320	695.132	17.05	0.4812	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			375.57920	326.791	19.15	0.2590	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,895.37920	2,065.591	19.15	0.7410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,962.91190	3,156.773	20.58	0.8481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,017.18840	3,212.244	20.67	0.8517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			196.45310	172.703	20.68	0.1477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,026.25310	3,221.503	20.68	0.8523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,008.12880	3,202.988	20.65	0.8511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			2,177.29550	1,975.973	15.32	0.8783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			97.09550	114.773	15.32	0.1217	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,378.87180	1,225.743	15.65	0.7073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			298.67180	364.543	15.65	0.2927	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			197.38840	173.444	20.67	0.1483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			495.14100	592.045	16.24	0.4002	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,959.92110	1,767.561	15.30	0.8438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			129.72110	156.361	15.30	0.1562	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,209.18440	1,357.756	17.93	0.6238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			579.38440	508.956	17.93	0.3762	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			198.32880	174.188	20.65	0.1489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			405.26810	489.117	15.96	0.3557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,347.23460	2,140.499	15.33	0.9010	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			77.03460	89.299	15.33	0.0990	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,772.36140	2,556.907	15.37	0.9437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			42.16140	45.707	15.37	0.0563	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			1,065.34100	943.245	16.24	0.5998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			1,312.15320	1,163.497	15.72	0.6868	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			2,089.44060	1,891.447	15.31	0.8652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			109.24060	130.247	15.31	0.1348	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,577.39730	1,412.104	15.46	0.7629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			217.19730	270.904	15.46	0.2371	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			1,185.46810	1,050.317	15.96	0.6443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			576.46820	506.426	17.94	0.3746	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,092.24990	2,267.970	19.42	0.7667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			332.44990	289.170	19.42	0.2333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,132.27830	1,276.556	17.76	0.6065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			612.47830	537.756	17.76	0.3935	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			331.95320	402.297	15.72	0.3132	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			334.73140	405.139	15.73	0.3126	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,324.63140	1,175.739	15.73	0.6874	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	22/12/2017	Foreign Exchange Option	18.02	Put		3,677.79380	3,883.730	21.67	0.8849	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		147.69380	134.330	21.67	0.1151	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		660.56340	767.720	16.50	0.4340	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		1,079.26340	963.820	16.50	0.5660	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		650.97340	757.130	16.47	0.4295	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		1,094.57340	977.930	16.47	0.5705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,450.78330	1,603.273	18.02	0.6142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		692.18330	619.973	18.02	0.3858	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		311.75130	278.414	20.32	0.1936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,100.35130	3,291.714	20.32	0.8064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		309.81720	372.225	15.55	0.2613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,118.03610	3,309.862	20.34	0.8076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,711.21720	1,548.925	15.55	0.7387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,929.48620	1,753.520	15.32	0.7884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		228.08620	276.820	15.32	0.2116	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		310.59100	277.484	20.33	0.1930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,109.19100	3,300.784	20.33	0.8070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		309.43610	276.562	20.34	0.1924	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,140.17590	1,273.337	17.38	0.5311	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		932.97590	838.437	17.38	0.4689	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,701.80880	1,860.334	18.37	0.6350	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		684.60880	615.433	18.37	0.3650	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		793.05400	904.644	16.72	0.4333	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1,226.65400	1,109.244	16.72	0.5667	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		741.46240	849.111	16.60	0.4160	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,285.26240	1,163.511	16.60	0.5840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		2,146.45180	1,971.225	15.35	0.7869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		265.95180	322.925	15.35	0.2131	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,125.39620	2,291.078	19.00	0.6630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		675.89620	609.378	19.00	0.3370	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		442.61720	399.646	20.33	0.2336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,202.11720	3,391.346	20.33	0.7664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,973.20160	3,733.517	15.33	0.9657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		42.70160	35.217	15.33	0.0343	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,760.55290	1,602.777	16.04	0.6969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		470.05290	544.477	16.04	0.3031	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		441.26090	398.584	20.35	0.2330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,210.76090	3,400.284	20.35	0.7670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		439.90470	397.527	20.36	0.2324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,219.40470	3,409.227	20.36	0.7676	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		943.34660	1,058.332	17.15	0.4312	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,396.74660	1,274.832	17.15	0.5688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,384.64390	1,266.939	17.47	0.5484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,091.94390	1,214.039	17.47	0.4516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,393.05420	1,274.719	17.45	0.5509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,080.35420	1,201.819	17.45	0.4491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,388.84200	1,270.826	17.46	0.5496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,086.14200	1,207.926	17.46	0.4504	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,094.34690	1,213.836	17.49	0.4317	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,542.44690	1,417.336	17.49	0.5683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,527.37250	1,405.105	17.73	0.5514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,230.17250	1,355.105	17.73	0.4486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,535.63070	1,412.796	17.71	0.5536	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,218.43070	1,342.796	17.71	0.4464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,531.49140	1,408.945	17.72	0.5525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,224.29140	1,348.945	17.72	0.4475	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,238.80600	1,362.275	17.74	0.4315	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,681.70600	1,552.875	17.74	0.5685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,670.69590	1,543.859	17.94	0.5539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,373.59590	1,501.859	17.94	0.4461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,678.81090	1,551.490	17.92	0.5560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,361.71090	1,489.490	17.92	0.4440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,674.74770	1,547.669	17.93	0.5550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,367.64770	1,495.669	17.93	0.4450	0.00	0	0
Total \$ / R Option												91,666,936.79	231,950	1,779,292
Total \$ / R												4,448,609,724.99	546,832	2,947,723
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.82940		14.03950			0.0000	0.00	0	495
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.04580		14.25970			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.26120		14.48020			0.0000	42,783.60	3	42
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.47670		14.70140			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.69830		14.93050			0.0000	0.00	0	47
Total \$ / R MAXI Future												42,783.60	3	611
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,233.35010	2,460.757	22.60	0.0459	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			237,283.35010	257,520.757	22.60	0.9541	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,197.31160	2,436.149	22.62	0.0454	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			238,247.31160	258,496.149	22.62	0.9546	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,269.81430	2,485.704	22.58	0.0463	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			236,319.81430	256,545.704	22.58	0.9537	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			34,705.57280	29,369.110	18.60	0.2894	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			123,735.57280	139,789.110	18.60	0.7106	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			34,480.04240	29,176.995	18.62	0.2878	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			124,510.04240	140,596.995	18.62	0.7122	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			34,932.69350	29,562.615	18.58	0.2910	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			122,962.69350	138,982.615	18.58	0.7090	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			115,521.41480	102,388.455	16.02	0.6337	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			42,501.41480	51,268.455	16.02	0.3663	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			114,923.05190	101,866.842	16.04	0.6315	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			42,903.05190	51,746.842	16.04	0.3685	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			116,122.04490	102,912.437	16.01	0.6358	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			42,102.04490	50,792.437	16.01	0.3642	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			143,507.87190	129,086.618	15.84	0.6654	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			45,367.87190	53,416.618	15.84	0.3346	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			142,891.94530	128,514.762	15.85	0.6636	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			45,751.94530	53,844.762	15.85	0.3364	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			144,125.25890	129,660.447	15.83	0.6672	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			44,985.25890	52,990.447	15.83	0.3328	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			158,535.85960	143,852.975	16.25	0.6525	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			58,485.85960	67,022.975	16.25	0.3475	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			157,957.22710	143,312.339	16.26	0.6510	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			58,907.22710	67,482.339	16.26	0.3490	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			159,115.64190	144,394.745	16.25	0.6540	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			58,065.64190	66,564.745	16.25	0.3460	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												42,783.60	3	611
£ / R	On	13/04/2017	Foreign Exchange Future			17.13460		17.30840			0.0000	0.00	0	61
£ / R	On	24/04/2017	Foreign Exchange Future			17.12930		17.32550			0.0000	0.00	0	10
£ / R	On	25/04/2017	Foreign Exchange Future			17.14120		17.33280			0.0000	0.00	0	182
£ / R	On	28/04/2017	Foreign Exchange Future			17.15130		17.34450			0.0000	0.00	0	97
£ / R	On	31/05/2017	Foreign Exchange Future			17.26360		17.47050			0.0000	0.00	0	7
£ / R	On	19/06/2017	Foreign Exchange Future			17.32840		17.53720			0.0000	18,194,820.00	1,050	58,099
£ / R	On	18/09/2017	Foreign Exchange Future			17.64310		17.85900			0.0000	0.00	0	1,786
£ / R	On	18/12/2017	Foreign Exchange Future			17.96540		18.18610			0.0000	0.00	0	215
Total £ / R Future												18,194,820.00	1,050	60,457
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			44.55740	57.587	28.43	0.3377	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			322.95740	162.187	28.43	0.6623	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Put			23.83120	34.623	25.24	0.0929	0.00	0	0
£ / R	On	24/04/2017	Foreign Exchange Option	16.14	Call			1,209.33120	1,023.923	25.24	0.9071	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,647.43860	6,838.876	49.53	0.9998	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.23860	0.076	49.53	0.0002	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			149.39220	210.846	19.63	0.4067	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			493.89220	362.146	19.63	0.5933	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			442.85890	566.286	18.42	0.5499	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			463.35890	379.886	18.42	0.4501	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			8.78940	8.669	32.10	0.0110	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,501.58940	6,710.269	32.10	0.9890	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			8.71070	8.593	32.10	0.0109	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,511.51070	6,720.193	32.10	0.9891	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			8.86880	8.745	32.10	0.0111	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,491.66880	6,700.345	32.10	0.9889	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			125.02550	175.707	16.51	0.2348	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			1,162.22550	1,004.107	16.51	0.7652	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			503.93100	632.259	18.08	0.5347	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	17.50	Call			541.13100	460.659	18.08	0.4653	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,613.27940	1,795.353	20.51	0.8404	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			150.47940	123.753	20.51	0.1596	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			747.82220	680.126	18.05	0.4568	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			888.82220	1,037.026	18.05	0.5432	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			743.94120	676.636	18.07	0.4550	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			894.94120	1,043.536	18.07	0.5450	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			751.71760	683.634	18.04	0.4586	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			882.71760	1,030.534	18.04	0.5414	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			60.65970	60.726	22.88	0.0463	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,024.55970	7,245.326	22.88	0.9537	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			60.34510	60.420	22.88	0.0461	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,034.24510	7,255.020	22.88	0.9539	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			60.97580	61.033	22.88	0.0465	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,014.87580	7,235.633	22.88	0.9535	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												18,194,820.00	1,050	62,857
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12663		0.12821			0.0000	0.00	0	3,823
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12914		0.13076			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.13173		0.13341			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,823
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,181.35520	4,338.785	24.94	0.9963	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			30.54780	20.305	22.18	0.0426	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,209.24780	2,357.605	22.18	0.9574	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			9.27710	5.565	23.72	0.0127	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,187.97710	3,342.865	23.72	0.9873	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			2.65520	1.485	24.94	0.0037	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			75.25860	56.226	21.32	0.0732	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,998.75860	3,142.226	21.32	0.9268	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			37.18690	26.413	22.34	0.0367	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,960.68690	4,112.413	22.34	0.9633	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			153.25890	118.896	20.07	0.1436	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,076.75890	2,204.896	20.07	0.8564	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			2,371.61950	2,209.174	14.05	0.9461	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			30.51950	36.474	14.05	0.0539	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,524.83140	1,382.520	15.18	0.7896	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			183.73140	209.820	15.18	0.2104	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			930.70910	822.769	16.98	0.5652	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			589.60910	650.068	16.98	0.4348	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,823

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/04/2017	Foreign Exchange Future			14.54610		14.74470			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.54930		14.76050			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.72950		14.96130			0.0000	35,188,775.50	2,389	110,085
€ / R	On	18/09/2017	Foreign Exchange Future			15.03150		15.26900			0.0000	2,405,040.00	160	7,014
€ / R	On	18/12/2017	Foreign Exchange Future			15.33850		15.58430			0.0000	64,559,746.50	4,209	4,478
€ / R	On	19/03/2018	Foreign Exchange Future			15.65690		15.90780			0.0000	0.00	0	1,115
Total € / R Future												102,153,562.00	6,758	122,742
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			129.96830	263.510	25.97	0.8973	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			74.66830	9.610	25.97	0.1027	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			12.37820	13.071	16.42	0.0599	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			972.87820	762.371	16.42	0.9401	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			9.05650	7.942	27.06	0.0137	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,237.75650	4,468.442	27.06	0.9863	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			9.04050	7.930	27.10	0.0136	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			92.52660	141.370	14.98	0.2430	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,247.74050	4,478.430	27.10	0.9864	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			9.07240	7.954	27.02	0.0137	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,227.77240	4,458.454	27.02	0.9863	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,402.00650	1,601.121	19.02	0.8776	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			103.30650	70.621	19.02	0.1224	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			943.82660	760.870	14.98	0.7570	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,219.80210	4,451.387	20.20	0.9692	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			28.52740	22.691	20.21	0.0305	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,229.52740	4,461.191	20.21	0.9695	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			28.25500	22.495	20.21	0.0303	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,239.25500	4,470.995	20.21	0.9697	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			28.80210	22.887	20.20	0.0308	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,713.80500	2,922.797	18.98	0.8318	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,722.69220	2,931.853	18.99	0.8326	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			239.22400	202.249	18.97	0.1689	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,704.92400	2,913.749	18.97	0.8311	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			65.26180	49.134	22.50	0.0448	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,890.96180	6,120.634	22.50	0.9552	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			238.10500	201.297	18.98	0.1682	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,777.55750	1,574.948	14.78	0.7903	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			193.25750	236.448	14.78	0.2097	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,343.18730	1,510.808	16.97	0.6561	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			537.48730	459.308	16.97	0.3439	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			236.99220	200.353	18.99	0.1674	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,513.54990	1,339.274	15.05	0.6671	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			465.74990	542.374	15.05	0.3329	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,507.15760	1,333.684	15.06	0.6654	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			469.35760	546.784	15.06	0.3346	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,519.95450	1,344.894	15.04	0.6688	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			462.15450	537.994	15.04	0.3312	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	36,000
Total € / R												102,153,562.00	6,758	158,742
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.34550		10.48420			0.0000	70,163,181.00	6,782	23,633
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.49430		10.63470			0.0000	0.00	0	4,105
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.64370		10.78710			0.0000	0.00	0	58
Total AU\$ / R Future												70,163,181.00	6,782	27,796
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,579.28320	1,719.029	19.90	0.9585	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			13.37980	14.428	19.96	0.0412	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,589.17980	1,728.928	19.96	0.9588	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			13.27820	14.329	20.02	0.0408	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,599.07820	1,738.829	20.02	0.9592	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			13.48320	14.529	19.90	0.0415	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			53.47420	40.543	15.80	0.0843	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,598.77420	1,726.243	15.80	0.9157	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			52.72000	39.922	15.81	0.0832	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,608.02000	1,735.622	15.81	0.9168	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			54.23740	41.174	15.79	0.0855	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,589.53740	1,716.874	15.79	0.9145	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,262.42610	1,379.643	14.98	0.7952	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			172.65480	146.248	14.96	0.2083	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,245.55480	1,362.548	14.96	0.7917	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			171.08290	144.787	14.97	0.2066	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,253.98290	1,371.087	14.97	0.7934	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			169.52610	143.343	14.98	0.2048	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												70,163,181.00	6,782	27,796
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.43230		10.52430			0.0000	104,323.00	10	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.61100		10.70470			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.78980		10.88700			0.0000	0.00	0	0
Total CAD/ R Future												104,323.00	10	10
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			32.11730	22.442	17.73	0.0661	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,247.81730	1,330.142	17.73	0.9339	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			31.71420	22.259	17.79	0.0655	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,257.41420	1,339.959	17.79	0.9345	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			32.52740	22.629	17.66	0.0668	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,238.22740	1,320.329	17.66	0.9332	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			214.32250	194.061	15.80	0.2937	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			799.62250	873.061	15.80	0.7063	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			211.98700	191.945	15.82	0.2911	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			807.28700	880.945	15.82	0.7089	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			216.68100	196.203	15.78	0.2964	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			791.98100	865.203	15.78	0.7036	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			680.80230	627.648	14.00	0.6026	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			333.80230	377.848	14.00	0.3974	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			675.25290	622.436	14.01	0.5994	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			338.25290	382.636	14.01	0.4006	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			686.38930	632.894	13.99	0.6058	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			329.38930	373.094	13.99	0.3942	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												104,323.00	10	10
CHF / R	On	19/06/2017	Foreign Exchange Future			13.81140		14.01160			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.11220		14.31790			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.42060		14.63270			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			50.14500	38.102	21.28	0.0703	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,918.54500	2,106.702	21.28	0.9297	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			49.61630	37.713	21.31	0.0696	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,928.01630	2,116.313	21.31	0.9304	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			50.68000	38.495	21.26	0.0710	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,909.08000	2,097.095	21.26	0.9290	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			293.88180	247.768	18.34	0.2561	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,365.98180	1,525.568	18.34	0.7439	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			291.93710	246.141	18.36	0.2546	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,374.03710	1,533.941	18.36	0.7454	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			295.84390	249.409	18.32	0.2575	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,357.94390	1,517.209	18.32	0.7425	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			1,079.56090	952.840	15.79	0.6085	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			476.86090	562.240	15.79	0.3915	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			1,074.01710	947.744	15.80	0.6064	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			481.31710	567.144	15.80	0.3936	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			1,085.12350	957.955	15.78	0.6106	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			472.42350	557.355	15.78	0.3894	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			1.99540		2.02400			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01400		2.04240			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.03200		2.06080			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10

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	2.26	Call			81.37500	57.138	19.69	0.0774	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,441.37500	2,703.138	19.69	0.9226	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			94.02700	63.056	19.07	0.0863	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,254.02700	2,509.056	19.07	0.9137	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			87.43500	59.973	19.38	0.0816	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,347.43500	2,605.973	19.38	0.9184	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			479.23090	402.063	16.94	0.2985	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,555.23090	1,762.063	16.94	0.7015	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			454.49230	381.085	17.04	0.2856	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,630.49230	1,841.085	17.04	0.7144	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			505.83290	424.202	16.84	0.3119	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,481.83290	1,684.202	16.84	0.6881	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			534.11380	630.415	15.02	0.3470	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,580.26100	1,393.815	15.07	0.6374	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			572.26100	673.815	15.07	0.3626	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,709.00170	1,511.970	15.02	0.6681	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			501.00170	591.970	15.02	0.3319	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,642.11380	1,450.415	15.02	0.6530	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			1.98580		2.01380			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			682.19040	468.541	17.55	0.6327	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			144.19040	210.541	17.55	0.3673	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			607.48240	408.558	17.51	0.5853	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			169.48240	250.558	17.51	0.4147	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			536.39610	353.399	17.48	0.5366	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			198.39610	295.399	17.48	0.4634	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			1.98240		2.01420			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,590.06450	1,868.760	17.12	0.8696	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			117.98350	89.020	17.54	0.1237	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,675.98350	1,965.020	17.54	0.8763	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			105.23500	85.634	17.96	0.1176	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,763.23500	2,061.634	17.96	0.8824	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			132.06450	92.760	17.12	0.1304	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.78210		1.80930			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.81260		1.84030			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.84210		1.87040			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			152.81610	105.873	19.75	0.1416	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,659.81610	1,884.873	19.75	0.8584	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			140.76390	95.965	19.87	0.1301	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,747.76390	1,974.965	19.87	0.8699	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			129.71800	86.959	19.98	0.1194	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,836.71800	2,065.959	19.98	0.8806	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			480.38630	408.284	18.37	0.3086	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,477.38630	1,682.285	18.37	0.6914	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			457.05350	388.419	18.51	0.2957	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,554.05350	1,762.419	18.51	0.7043	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			434.62980	369.637	18.66	0.2833	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,631.62980	1,843.637	18.66	0.7167	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,508.56840	1,332.643	15.57	0.6459	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			504.56840	611.643	15.57	0.3541	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,450.56940	1,280.541	15.69	0.6289	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			546.56940	659.541	15.69	0.3711	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,568.47610	1,386.657	15.46	0.6629	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			464.47610	565.657	15.46	0.3371	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			0.13220		0.13420			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13180		0.13380			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13130		0.13360			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			9.56310		9.72970			0.0000	0.00	0	0
NZ\$/ R	On	18/09/2017	Foreign Exchange Future			9.69300		9.86210			0.0000	0.00	0	0
NZ\$/ R	On	18/12/2017	Foreign Exchange Future			9.82260		9.99590			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			16.06440	16.258	18.78	0.0515	0.00	0	0
NZ\$/ R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,236.36440	1,403.158	18.78	0.9485	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	19/06/2017	Foreign Exchange Option	10.96	Call			15.90450	16.111	18.84	0.0509	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,246.20450	1,413.011	18.84	0.9491	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			16.22750	16.407	18.71	0.0521	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,226.52750	1,393.307	18.71	0.9479	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			858.91210	1,000.169	15.53	0.7890	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			139.17260	111.708	15.55	0.2086	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			867.07260	1,008.708	15.55	0.7914	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			142.87360	114.649	15.51	0.2133	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			850.77360	991.649	15.51	0.7867	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			141.01210	113.169	15.53	0.2110	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			673.80900	456.209	13.74	0.5307	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			477.90900	433.609	13.74	0.4693	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			662.37120	456.101	13.89	0.5274	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			476.47120	443.501	13.89	0.4726	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			650.94790	456.032	14.03	0.5241	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			475.04790	453.432	14.03	0.4759	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			1.29820		1.31360			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31450		1.33010			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32990		1.34590			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			664.00000	818.000		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			764.00000	918.000		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			864.00000	1,018.000		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			399.00000	555.000		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			499.00000	655.000		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			299.00000	455.000		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			459.00000	299.000		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			359.00000	199.000		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			259.00000	99.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.25300		1.24910			0.0000	0.00	0	4,048
QUANTO £On 18/09/2017 Foreign Exchange Future			1.25610		1.25240			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.25970		1.25590			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,048
Total QUANTO £ / \$									0.00	0	4,048
QUANTO €On 19/06/2017 Foreign Exchange Future			1.06510		1.06570			0.0000	0.00	0	30,283
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07020		1.07080			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.07550		1.07630			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	30,283
Total QUANTO € / \$									0.00	0	30,283
RAIN On 19/06/2017 Foreign Exchange Future			23,238.10000		23,578.61000			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			9.89060		10.01490			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			100.36060	70.894	15.94	0.1943	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			605.46060	700.294	15.94	0.8057	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			98.25360	69.280	15.95	0.1907	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			613.35360	708.680	15.95	0.8093	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			102.50750	72.540	15.93	0.1979	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			597.60750	691.940	15.93	0.8021	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			3.70270		3.70700			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			9.56470	9.137	21.11	0.0644	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			572.56470	576.437	21.11	0.9356	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			9.29120	8.954	21.28	0.0628	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			582.29120	586.254	21.28	0.9372	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			9.85000	9.328	20.93	0.0660	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			562.85000	566.628	20.93	0.9340	0.00	0	0
Total TRY / R Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 19/06/2017			Foreign Exchange Future	1.42780	1.44600			0.0000	0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.40600	1.42310			0.0000	0.00	0	0
ZMW / R On 18/12/2017			Foreign Exchange Future	1.38510	1.40170			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									4,547,601,457.80	329,485	1,421,311
Total Options									91,666,936.79	231,950	1,817,692
Grand Total:									4,639,268,394.59	561,435	3,239,003