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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2017 Foreign Exchange Future			12.88650		12.95920			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			12.87010		12.95920			0.0000	0.00	0	0
\$ / R On 29/05/2017 Foreign Exchange Future			12.87010		12.90240			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			12.87020		12.96670			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			12.86260		12.96800			0.0000	0.00	0	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			12.87490		12.97420			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			12.87740		12.97690			0.0000	386,322,000.00	30,000	30,000
\$ / R On 07/06/2017 Foreign Exchange Future			12.87970		12.97950			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.88420		12.98470			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.89110		12.99250			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.90700		13.01080			0.0000	823,569,856.00	63,808	908,449
\$ / R On 28/06/2017 Foreign Exchange Future			12.92750		13.03350			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			12.93210		13.03780			0.0000	12,932,100.00	1,000	3,142
\$ / R On 05/07/2017 Foreign Exchange Future			12.94300		13.04870			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			12.94730		13.05310			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			12.95380		13.05970			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.95820		13.06400			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			12.96250		13.06840			0.0000	8,944,125.00	690	1,804
\$ / R On 17/07/2017 Foreign Exchange Future			12.96910		13.07490			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			12.97780		13.08360			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			12.98650		13.09240			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	27/07/2017	Foreign Exchange Future			12.99080		13.09670			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			12.99950		13.10550			0.0000	19,499,250.00	1,500	3,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.02290		13.12950			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.03570		13.14260			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.06130		13.16870			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.10370		13.21160			0.0000	52,650,666.60	4,018	58,926
\$ / R	On	27/09/2017	Foreign Exchange Future			13.12280		13.23090			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.12500		13.23300			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.17800		13.28660			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.18650		13.29510			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.22260		13.33160			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.25440		13.36370			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.29600		13.40560			0.0000	797,760.00	60	84,554
\$ / R	On	22/12/2017	Foreign Exchange Future			13.30430		13.41400			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.41440		13.52510			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.41850		13.52920			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.48410		13.59530			0.0000	0.00	0	8,867
\$ / R	On	25/04/2018	Foreign Exchange Future			13.55920		13.67100			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.59160		13.70370			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.59980		13.71190			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.67020		13.78270			0.0000	0.00	0	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.78810		13.90080			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.86170		13.97460			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.98170		14.09480			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.04700		14.16020			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17540		14.28890			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.24480		14.35840			0.0000	0.00	0	1,500
Total \$ / R Future												1,304,715,757.60	101,076	1,113,638
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Call			1.22900	0.000	22.42	0.0000	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Put			602.02900	673.500	22.42	1.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			7.34880	1.091	40.13	0.0118	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			548.14880	630.991	40.13	0.9882	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.00050	0.000	68.31	0.0000	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			3,010.80050	3,099.900	68.31	1.0000	0.00	0	0
\$ / R	On	29/05/2017	Foreign Exchange Option	12.90	Call			0.00000	78.265	17.18	0.4522	1,565,302.00	20,000	20,000
\$ / R	On	29/05/2017	Foreign Exchange Option	12.90	Put			0.00000	108.165	17.18	0.5478	2,163,302.00	20,000	20,000
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			40.20720	21.207	21.44	0.1321	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			313.50720	391.007	21.44	0.8679	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			143.70170	87.216	17.87	0.4142	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			105.70170	154.616	17.87	0.5858	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			100.16950	65.501	16.94	0.2827	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			225.96950	290.601	16.94	0.7173	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			8.07130	5.425	20.52	0.0308	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			803.87130	900.525	20.52	0.9692	0.00	0	0
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			108.62540	72.284	16.98	0.2941	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	06/06/2017	Foreign Exchange Option	13.10	Put			231.72540	294.884	16.98	0.7059	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			2.52770	1.540	25.62	0.0076	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,523.02770	1,621.840	25.62	0.9924	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			305.92950	232.826	16.55	0.6329	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			76.42950	103.126	16.55	0.3671	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			172.14940	124.929	16.90	0.4036	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			187.44940	240.729	16.90	0.5964	0.00	0	20,000
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			115.09720	81.141	17.18	0.2737	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			322.59720	390.041	17.18	0.7263	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			239.89090	180.607	16.20	0.4995	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			147.39090	189.507	16.20	0.5005	0.00	0	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			188.74330	140.005	16.52	0.4165	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			196.24330	248.905	16.52	0.5835	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			45.95910	60.772	15.26	0.2055	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			441.11150	360.828	15.55	0.6965	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			80.31150	103.828	15.55	0.3035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			398.87900	322.609	15.67	0.6538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			13.28080	13.994	16.02	0.0592	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			779.59360	676.873	14.78	0.9146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			18.79360	19.873	14.78	0.0854	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			731.98440	632.493	14.88	0.8955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			21.18440	25.493	14.88	0.1045	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			640.88520	547.323	15.07	0.8498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,237.49520	1,134.161	18.65	0.9710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			6.69520	7.161	18.65	0.0290	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,021.43890	918.231	16.84	0.9531	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			10.63890	11.231	16.84	0.0469	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			924.08080	820.994	16.02	0.9408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,699.20370	6,803.003	37.44	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,139.33020	5,243.095	37.44	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.04330	0.031	37.44	0.0001	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,639.24330	5,743.031	37.44	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.01960	0.014	37.44	0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,989.21960	6,093.014	37.44	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00370	0.003	37.44	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,720.79820	3,824.726	37.26	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.51170	0.383	37.44	0.0011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,489.71170	4,593.383	37.44	0.9989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.16150	0.118	37.44	0.0004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,039.36150	5,143.118	37.44	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.13020	0.095	37.44	0.0003	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,090.51680	3,194.347	31.52	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			1.35550	1.401	32.43	0.0042	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,190.55550	3,294.401	32.43	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.37980	1.434	32.98	0.0042	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,250.57980	3,354.434	32.98	0.9958	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	16.73	Call			1.59820	1.726	37.26	0.0045	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,840.43000	2,944.224	29.25	0.9959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			1.23320	1.228	29.34	0.0041	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,850.43320	2,954.228	29.34	0.9959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			1.28030	1.296	30.61	0.0041	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,990.48030	3,094.296	30.61	0.9959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			1.31680	1.347	31.52	0.0042	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,510.48240	2,614.083	26.24	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1.26600	1.087	26.33	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,520.46600	2,624.087	26.33	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.20840	1.192	28.61	0.0041	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,770.40840	2,874.192	28.61	0.9959	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			1.23000	1.224	29.25	0.0041	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,390.70370	2,494.229	25.59	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1.31620	1.077	26.06	0.0040	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,490.51620	2,594.076	26.06	0.9960	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1.29910	1.079	26.15	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,500.49910	2,604.079	26.15	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1.28240	1.083	26.24	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,991.91060	2,095.202	23.72	0.9916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			2.31900	1.887	24.19	0.0072	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			2,091.51900	2,194.887	24.19	0.9928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			2.14970	1.751	24.42	0.0067	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,141.34970	2,244.751	24.42	0.9933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			1.50370	1.229	25.59	0.0046	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,495.68780	1,598.215	21.37	0.9800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			4.11240	3.325	22.54	0.0128	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,743.31240	1,846.325	22.54	0.9872	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			3.24080	2.628	23.20	0.0101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,882.44080	1,985.628	23.20	0.9899	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			2.71060	2.202	23.72	0.0084	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,260.02230	1,361.331	20.24	0.9682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			9.04790	7.241	20.57	0.0277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,328.24790	1,430.241	20.57	0.9723	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			7.87250	6.312	20.90	0.0242	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,397.07250	1,499.312	20.90	0.9758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			6.48780	5.215	21.37	0.0200	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,182.88080	1,282.927	19.91	0.9624	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			11.82130	8.856	20.10	0.0337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,231.02130	1,331.856	20.10	0.9663	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			11.14630	8.502	20.20	0.0324	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,250.34630	1,351.502	20.20	0.9676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			10.82230	8.331	20.24	0.0318	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			1,049.63400	1,147.327	19.53	0.9474	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			16.74490	11.928	19.72	0.0445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,115.94490	1,214.928	19.72	0.9555	0.00	0	2,850

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	14.13	Call			15.81010	11.318	19.77	0.0424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,135.01010	1,234.319	19.77	0.9576	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			13.68080	9.927	19.91	0.0376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			855.61780	947.749	18.96	0.9142	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			32.70030	22.314	19.07	0.0783	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			891.90030	985.314	19.07	0.9217	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			22.86460	15.907	19.42	0.0578	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,012.06460	1,108.907	19.42	0.9422	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			20.43400	14.327	19.53	0.0526	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			731.78460	818.454	18.58	0.8823	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			51.24870	34.561	18.61	0.1151	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			740.44870	827.561	18.61	0.8849	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			39.45060	26.742	18.88	0.0919	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			828.65060	919.742	18.88	0.9081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			36.41780	24.749	18.96	0.0858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			482.19000	556.797	17.67	0.7797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			90.42770	64.053	17.87	0.1955	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			529.62770	607.053	17.87	0.8045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			81.07300	56.877	18.04	0.1767	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			570.27300	649.877	18.04	0.8233	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			52.58460	35.453	18.58	0.1177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			414.08680	484.042	17.37	0.7380	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			114.67640	82.962	17.50	0.2428	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			443.87640	515.962	17.50	0.7572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			109.86280	79.176	17.57	0.2336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			459.06280	532.176	17.57	0.7664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			102.99000	73.797	17.67	0.2203	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			357.00640	422.405	17.10	0.6960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			138.80510	102.158	17.20	0.2877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			378.00510	445.158	17.20	0.7123	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			133.07760	97.570	17.27	0.2772	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			392.27760	460.570	17.27	0.7228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			124.88680	91.042	17.37	0.2620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			278.33990	336.209	16.70	0.6246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			177.96890	133.994	16.80	0.3566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			297.16890	356.994	16.80	0.6434	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			167.36870	125.301	16.90	0.3385	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			316.56870	378.302	16.90	0.6615	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			147.80640	109.405	17.10	0.3040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			171.04140	212.558	16.04	0.4865	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			271.03970	210.668	16.10	0.4989	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			180.23970	223.668	16.10	0.5011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			230.72460	177.986	16.37	0.4419	88,992.95	500	1,078
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			219.92460	270.986	16.37	0.5581	27,098.59	100	88,255
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			189.13990	143.209	16.70	0.3754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			98.07900	125.609	15.67	0.3462	0.00	0	17,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			365.57740	292.832	15.77	0.6172	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			114.77740	145.832	15.77	0.3828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			340.20940	270.380	15.84	0.5876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			129.40940	163.380	15.84	0.4124	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			281.84140	219.558	16.04	0.5135	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			30.08520	40.323	15.07	0.1502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			556.75910	467.772	15.26	0.7945	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			116.51370	88.846	17.99	0.2231	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			583.01370	661.346	17.99	0.7769	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			2.03920	1.942	28.88	0.0055	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,208.53920	3,314.442	28.88	0.9945	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			87.39790	65.270	18.50	0.1675	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			749.59790	833.170	18.50	0.8325	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			60.32960	44.930	19.00	0.1149	0.00	0	5,000
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			1,011.62960	1,101.930	19.00	0.8851	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			136.35830	107.797	17.85	0.2383	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			633.25830	710.497	17.85	0.7617	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			63.53330	48.375	18.99	0.1166	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			1,073.83330	1,164.575	18.99	0.8834	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			82.38690	64.008	18.69	0.1459	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			968.38690	1,055.808	18.69	0.8541	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.58310	0.437	29.17	0.0012	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,916.58310	5,022.237	29.17	0.9988	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			285.62830	237.537	16.53	0.4240	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			357.22830	415.037	16.53	0.5760	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			131.29200	105.534	17.97	0.2154	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			776.39200	856.434	17.97	0.7846	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			43.64990	33.326	19.75	0.0756	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,520.04990	1,615.525	19.75	0.9244	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			302.07510	255.377	16.48	0.4175	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			409.67510	468.877	16.48	0.5825	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			71.28260	56.785	19.21	0.1175	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,278.88260	1,370.285	19.21	0.8825	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			6.64480	5.846	25.35	0.0127	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,439.94480	3,545.046	25.35	0.9873	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			212.78430	177.708	17.28	0.3086	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			616.08430	686.908	17.28	0.6914	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			171.38980	142.488	17.73	0.2508	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			785.88980	862.988	17.73	0.7492	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			196.58780	166.293	17.71	0.2667	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			817.08780	893.393	17.71	0.7333	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			327.18190	283.098	16.71	0.3985	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			534.58190	597.398	16.71	0.6015	0.00	0	34,000
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			314.30470	273.567	16.94	0.3681	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			645.60470	712.267	16.94	0.6319	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			11.76130	10.289	23.19	0.0189	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	29/08/2017	Foreign Exchange Option	16.84	Put		3,683.06130	3,788.989	23.19	0.9811	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		689.93510	620.068	15.53	0.6224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		278.33510	316.368	15.53	0.3776	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		580.63820	517.898	15.82	0.5532	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		369.03820	414.198	15.82	0.4468	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		512.65980	455.555	16.05	0.5059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		63.71530	76.306	14.67	0.1345	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		882.21860	801.099	15.08	0.7248	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		170.61860	197.399	15.08	0.2752	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Call		0.00000	737.015	15.23	0.6913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.60	Put		0.00000	233.315	15.23	0.3087	933.26	4	4
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,792.33770	4,899.746	22.21	0.9933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,788.40000	986,896.300	22.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		9.07000	7.966	22.21	0.0143	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,167.47000	4,274.266	22.21	0.9857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,275.31530	1,180.006	14.67	0.8655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,177.35350	4,284.163	22.21	0.9858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		8.83840	7.762	22.21	0.0140	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,187.23840	4,294.062	22.21	0.9860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		17.32480	15.196	21.94	0.0258	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,605.72480	3,711.496	21.94	0.9742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		3.93770	3.446	22.21	0.0067	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,802.45870	3,908.884	22.16	0.9784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		13.62530	12.236	22.19	0.0211	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,832.02530	3,938.536	22.19	0.9789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		39.93010	32.938	21.08	0.0525	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,828.33010	2,929.238	21.08	0.9475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		8.95350	7.864	22.21	0.0142	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,214.71810	3,318.594	21.51	0.9633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		23.70680	20.243	21.62	0.0336	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		3,312.10680	3,416.543	21.62	0.9664	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		130.09680	111.121	19.13	0.1574	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,608.49680	1,697.421	19.13	0.8426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		14.05870	12.584	22.16	0.0216	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,634.97770	1,724.336	19.18	0.8465	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		98.15650	83.235	19.63	0.1218	0.00	0	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,886.55650	1,979.535	19.63	0.8782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		158.88480	136.715	18.78	0.1884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,417.28480	1,503.015	18.78	0.8116	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		26.31810	22.294	21.51	0.0367	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,443.26170	1,529.195	18.83	0.8161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		147.90940	126.769	18.91	0.1765	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,486.30940	1,573.069	18.91	0.8235	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		197.22360	171.307	18.30	0.2293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,205.62360	1,287.607	18.30	0.7707	0.00	0	110

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		126.57770	108.036	19.18	0.1535	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,289.20110	1,373.053	18.50	0.7878	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		179.24170	155.375	18.52	0.2106	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,297.64170	1,381.675	18.52	0.7894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		285.55770	250.167	17.42	0.3163	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		873.95770	946.467	17.42	0.6837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		154.86170	132.895	18.83	0.1839	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		980.63560	1,056.623	17.71	0.7155	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		200.69700	174.390	18.25	0.2329	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,189.09700	1,270.690	18.25	0.7671	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		312.11300	274.013	17.21	0.3409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		800.51300	870.313	17.21	0.6591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		180.80110	156.753	18.50	0.2122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		836.93670	908.111	17.32	0.6716	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		295.89350	259.438	17.34	0.3259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		844.29350	915.738	17.34	0.6741	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		407.32580	360.154	16.59	0.4237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		595.72580	656.454	16.59	0.5763	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		252.23560	220.323	17.71	0.2845	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		661.21060	725.122	16.80	0.6054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		332.15870	292.071	17.07	0.3590	146,035.70	500	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		750.55870	818.371	17.07	0.6410	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Call		0.00000	459.657	16.03	0.5092	114,914.20	250	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.13	Put		0.00000	485.957	16.03	0.4908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		298.53670	261.810	17.32	0.3284	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		441.05980	491.855	16.05	0.4941	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		444.86160	394.361	16.38	0.4543	197,180.60	500	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		533.26160	590.661	16.38	0.5457	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		719.54630	647.903	15.45	0.6397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		257.94630	294.203	15.45	0.3603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		372.81060	328.822	16.80	0.3946	1,315.29	4	5,984
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		399.05210	353.686	16.76	0.4052	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		668.15210	730.886	16.76	0.5948	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		13.59360	12.058	21.62	0.0205	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,912.69360	4,019.258	21.62	0.9795	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		526.31190	469.886	16.12	0.5013	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		473.31190	524.886	16.12	0.4987	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		177.08610	154.169	18.98	0.1853	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,700.48610	1,786.169	18.98	0.8147	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		482.65800	433.620	16.64	0.4355	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		687.55800	747.120	16.64	0.5645	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		309.38060	275.477	17.77	0.3013	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,114.28060	1,188.977	17.77	0.6987	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		28.13740	20.347	21.92	0.0294	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,183.03740	4,283.847	21.92	0.9706	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		742.69200	674.884	15.66	0.5991	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		367.59200	408.384	15.66	0.4009	0.00	0	1,000
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		377.46790	338.981	17.43	0.3424	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,025.86790	1,096.381	17.43	0.6576	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		567.63300	514.949	16.51	0.4616	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		703.93300	760.549	16.51	0.5384	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		42.28220	33.935	22.46	0.0415	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,418.58220	4,519.535	22.46	0.9585	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		713.93900	769.678	16.47	0.5242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call		742.91970	680.883	16.01	0.5454	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put		547.31970	594.883	16.01	0.4546	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		733.68980	672.189	16.04	0.5405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		558.08980	606.189	16.04	0.4595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		680.49950	622.437	16.23	0.5111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		624.89950	676.437	16.23	0.4889	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		846.30600	778.568	15.69	0.5986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		440.70600	482.568	15.69	0.4014	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		785.76140	721.301	15.87	0.5680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		500.16140	545.302	15.87	0.4320	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		756.95870	694.121	15.96	0.5529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		531.35870	578.121	15.96	0.4471	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,217.75190	1,131.941	14.95	0.7505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		212.15190	235.941	14.95	0.2495	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,148.02250	1,064.600	15.03	0.7264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		242.42250	268.600	15.03	0.2736	2,502,275.74	9,316	11,916
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,048.43730	968.747	15.16	0.6891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		292.83730	322.747	15.16	0.3109	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		1,739.90030	1,638.269	14.72	0.8790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		84.30030	92.269	14.72	0.1210	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,523.91160	1,427.619	14.62	0.8381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		118.31160	131.619	14.62	0.1619	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,357.37050	1,267.272	14.79	0.7941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		161.77050	181.272	14.79	0.2059	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		74.64350	65.909	22.46	0.0706	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,969.04350	4,069.909	22.46	0.9294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		74.34530	65.421	22.46	0.0701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,978.74530	4,079.421	22.46	0.9299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		43.44580	36.377	22.46	0.0422	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,697.84580	4,800.377	22.46	0.9578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		77.72520	68.716	22.29	0.0736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,872.12520	3,972.716	22.29	0.9264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		76.47030	67.572	22.36	0.0724	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,910.87030	4,011.572	22.36	0.9276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		74.94340	66.181	22.45	0.0709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,959.34340	4,060.181	22.45	0.9291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		91.30720	81.099	21.64	0.0867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,505.70720	3,605.099	21.64	0.9133	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			79.99710	70.784	22.17	0.0758	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,804.39710	3,904.784	22.17	0.9242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			78.68800	69.591	22.24	0.0745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,843.08800	3,943.591	22.24	0.9255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			135.58150	120.671	20.23	0.1274	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,729.98150	2,824.671	20.23	0.8726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			119.41870	106.815	20.65	0.1134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,953.81870	3,050.815	20.65	0.8866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			103.10560	91.879	21.18	0.0980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,247.50560	3,345.879	21.18	0.9020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			231.79280	207.209	19.05	0.2062	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,936.19280	2,021.209	19.05	0.7938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			230.36170	205.907	19.07	0.2051	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,944.76170	2,029.907	19.07	0.7949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			0.00000	162.529	19.56	0.1666	1,514,121.10	9,316	9,316
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			0.00000	2,366.529	19.56	0.8334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			335.77850	303.660	18.19	0.2863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,430.17850	1,507.660	18.19	0.7137	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			329.90210	298.275	18.24	0.2819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,454.30210	1,532.275	18.24	0.7181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			248.19080	222.130	18.91	0.2190	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,842.59080	1,926.130	18.91	0.7810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			429.19400	389.584	17.47	0.3538	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,113.59400	1,183.584	17.47	0.6462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			413.86960	375.449	17.57	0.3430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,158.26960	1,229.449	17.57	0.6570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			406.43410	368.597	17.62	0.3378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,180.83410	1,252.597	17.62	0.6622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			546.79640	497.972	16.81	0.4312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			841.19640	901.972	16.81	0.5688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			479.69230	435.786	17.15	0.3879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			984.09230	1,049.786	17.15	0.6121	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			453.60210	411.897	17.31	0.3704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,048.00210	1,115.896	17.31	0.6296	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			667.77430	610.654	16.28	0.5040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			642.17430	694.654	16.28	0.4960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			659.41250	602.921	16.31	0.4992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			653.81250	706.921	16.31	0.5008	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			619.53900	565.678	16.47	0.4758	5,269,853.45	9,316	9,816
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			47.54400	40.123	22.48	0.0456	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,653.54400	4,755.823	22.48	0.9544	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			630.50510	576.361	16.48	0.4785	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			716.50510	772.061	16.48	0.5215	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			522.25190	481.717	17.42	0.3782	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,197.15190	1,267.317	17.42	0.6218	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			532.17210	491.001	17.38	0.3829	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	15/02/2018	Foreign Exchange Option	14.18	Put			1,182.97210	1,252.501	17.38	0.6171	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			384.78340	354.547	18.58	0.2762	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,899.48340	1,980.447	18.58	0.7238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			324.92590	298.722	18.99	0.2385	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,189.62590	2,274.622	18.99	0.7615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			145.35240	134.032	21.95	0.1121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			484.50580	525.957	15.58	0.3707	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			635.44290	684.306	16.02	0.4336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			894.45550	834.050	16.14	0.5502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			679.15550	729.950	16.14	0.4498	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			145.80320	134.447	21.93	0.1125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,040.50320	4,140.347	21.93	0.8875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,079.80580	1,010.057	15.58	0.6293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,050.05240	4,149.932	21.95	0.8879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			144.90390	133.620	21.97	0.1118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,059.60390	4,159.520	21.97	0.8882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			423.92470	391.632	18.35	0.3003	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,738.62470	1,817.532	18.35	0.6997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			930.74290	868.406	16.02	0.5664	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			329.92980	305.508	19.25	0.2295	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,468.92980	2,556.308	19.25	0.7705	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			472.07730	438.444	18.32	0.3129	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,801.07730	1,879.244	18.32	0.6871	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			647.13970	604.591	17.46	0.4006	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,343.43970	1,412.991	17.46	0.5994	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			684.27610	639.506	17.31	0.4173	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,272.37610	1,339.706	17.31	0.5827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			335.87910	313.012	19.75	0.2163	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,933.17910	3,022.812	19.75	0.7837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			228.18200	215.571	21.71	0.1496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,135.48200	4,235.371	21.71	0.8504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			227.59890	215.030	21.73	0.1493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,144.89890	4,244.830	21.73	0.8507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,278.73720	1,207.132	15.68	0.6435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			546.03720	586.932	15.68	0.3565	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,000.34470	942.223	16.50	0.5391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			857.64470	912.023	16.50	0.4609	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			227.01840	214.492	21.74	0.1489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,154.31840	4,254.292	21.74	0.8511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,806.45140	2,698.058	12.32	0.9618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.75140	27.858	12.32	0.0382	0.00	0	750
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			788.48780	743.565	17.78	0.4206	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,507.68780	1,575.465	17.78	0.5794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			797.79910	754.131	18.05	0.4094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,673.19910	1,742.431	18.05	0.5906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			795.04120	751.508	18.07	0.4082	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	Put			1,680.44120	1,749.808	18.07	0.5918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			792.30080	748.903	18.08	0.4071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,687.70080	1,757.203	18.08	0.5929	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			913.87790	867.359	18.07	0.4331	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,679.07790	1,745.659	18.07	0.5669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			917.02250	871.921	18.28	0.4230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,826.82250	1,894.921	18.28	0.5770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			914.22530	869.241	18.29	0.4219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,834.02530	1,902.241	18.29	0.5781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			911.43830	866.578	18.30	0.4209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,841.23830	1,909.578	18.30	0.5791	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,030.78120	983.211	18.27	0.4430	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,841.88120	1,907.810	18.27	0.5570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,035.17340	988.475	18.44	0.4340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,986.77340	2,053.675	18.44	0.5660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,032.35000	985.766	18.45	0.4330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,993.95000	2,060.966	18.45	0.5670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,029.54340	983.059	18.46	0.4321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,001.14340	2,068.260	18.46	0.5679	0.00	0	0
Total \$ / R Option												13,591,324.87	69,806	1,868,403
Total \$ / R												1,318,307,082.47	170,882	2,982,041
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.90700		13.01080			0.0000	490,466.00	38	605
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.10370		13.21160			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.29600		13.40560			0.0000	0.00	0	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.48410		13.59530			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.67020		13.78270			0.0000	0.00	0	147
Total \$ / R MAXI Future												490,466.00	38	824
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			142.64800	149.738	33.98	0.0043	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			336,062.64800	346,449.738	33.98	0.9957	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			143.08520	150.325	34.07	0.0043	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			337,063.08520	347,450.325	34.07	0.9957	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			143.52460	150.919	34.16	0.0043	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			338,063.52460	348,450.919	34.16	0.9957	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			8,655.75550	7,317.186	19.86	0.1085	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			201,495.75550	210,947.186	19.86	0.8915	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			8,578.76030	7,250.439	19.87	0.1076	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			202,418.76030	211,880.439	19.87	0.8924	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			8,502.34810	7,184.346	19.89	0.1067	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			203,342.34810	212,814.346	19.89	0.8933	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			53,331.11380	48,545.109	16.87	0.4227	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			86,771.11380	92,945.109	16.87	0.5773	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			52,999.39690	48,237.486	16.89	0.4206	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			87,439.39690	93,637.486	16.89	0.5794	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			52,669.78420	47,931.490	16.90	0.4185	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			88,109.78420	94,331.490	16.90	0.5815	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			75,881.93470	70,563.752	16.62	0.4858	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			87,351.93470	93,153.752	16.62	0.5142	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			75,503.21230	70,206.845	16.63	0.4839	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			87,973.21230	93,796.845	16.63	0.5161	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			75,126.41970	69,851.813	16.64	0.4821	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			88,596.41970	94,441.813	16.64	0.5179	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			89,065.45710	83,647.990	16.85	0.4932	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			102,795.45710	108,627.990	16.85	0.5068	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			88,693.35480	83,294.349	16.86	0.4916	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			103,423.35480	109,274.349	16.86	0.5084	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			88,322.89730	82,941.748	16.88	0.4900	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			104,052.89730	109,921.748	16.88	0.5100	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												490,466.00	38	824
£ / R On	31/05/2017	Foreign Exchange Future			16.63900		16.79870			0.0000	0.00	0	69	
£ / R On	19/06/2017	Foreign Exchange Future			16.70480		16.86130			0.0000	38,070,239.20	2,279	48,279	
£ / R On	18/09/2017	Foreign Exchange Future			17.00700		17.17100			0.0000	340,140.00	20	3,503	
£ / R On	18/12/2017	Foreign Exchange Future			17.30600		17.47300			0.0000	0.00	0	1,715	
Total £ / R Future												38,410,379.20	2,299	53,566
£ / R On	31/05/2017	Foreign Exchange Option	17.45	Call			22.46860	10.283	22.56	0.0515	0.00	0	0	
£ / R On	31/05/2017	Foreign Exchange Option	17.45	Put			673.76860	821.283	22.56	0.9485	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	16.50	Call			497.41220	383.859	15.53	0.6270	0.00	0	600	
£ / R On	19/06/2017	Foreign Exchange Option	16.50	Put			136.11220	179.059	15.53	0.3730	0.00	0	500	
£ / R On	19/06/2017	Foreign Exchange Option	17.50	Call			98.29070	63.521	17.52	0.1607	0.00	0	300	
£ / R On	19/06/2017	Foreign Exchange Option	17.50	Put			736.99070	858.721	17.52	0.8393	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	19.00	Call			7.53370	5.235	22.45	0.0153	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	19.00	Put			2,146.23370	2,300.435	22.45	0.9847	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	24.02	Call			0.11440	0.038	36.84	0.0001	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	24.02	Put			7,158.81440	7,315.238	36.84	0.9999	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	24.03	Call			0.11250	0.037	36.84	0.0001	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	24.03	Put			7,168.81250	7,325.237	36.84	0.9999	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	24.04	Call			0.11070	0.036	36.84	0.0001	0.00	0	0	
£ / R On	19/06/2017	Foreign Exchange Option	24.04	Put			7,178.81070	7,335.236	36.84	0.9999	0.00	0	0	
£ / R On	18/09/2017	Foreign Exchange Option	17.99	Call			344.25700	292.265	17.10	0.2964	0.00	0	0	
£ / R On	18/09/2017	Foreign Exchange Option	17.99	Put			1,163.25700	1,275.265	17.10	0.7036	0.00	0	0	
£ / R On	18/09/2017	Foreign Exchange Option	18.00	Call			341.74100	290.081	17.11	0.2946	0.00	0	0	
£ / R On	18/09/2017	Foreign Exchange Option	18.00	Put			1,170.74100	1,283.081	17.11	0.7054	0.00	0	0	
£ / R On	18/09/2017	Foreign Exchange Option	18.01	Call			339.26730	287.916	17.13	0.2928	0.00	0	0	
£ / R On	18/09/2017	Foreign Exchange Option	18.01	Put			1,178.26730	1,290.916	17.13	0.7072	0.00	0	0	
£ / R On	18/12/2017	Foreign Exchange Option	25.16	Call			14.35530	11.892	21.49	0.0128	0.00	0	0	
£ / R On	18/12/2017	Foreign Exchange Option	25.16	Put			7,701.35530	7,865.892	21.49	0.9872	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			14.55420	12.060	21.49	0.0130	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,681.55420	7,846.060	21.49	0.9870	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			14.45440	11.975	21.49	0.0129	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,691.45440	7,855.976	21.49	0.9871	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												38,410,379.20	2,299	54,966
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11543		0.11625			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11768		0.11856			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11995		0.12085			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	29.69	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,375.00010	5,457.200	29.69	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.14880	0.099	29.69	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,375.14880	3,457.299	29.69	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00500	0.003	29.69	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,375.00500	4,457.203	29.69	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			31.18360	26.946	24.15	0.0432	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,175.08360	3,258.946	24.15	0.9568	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			9.18680	7.752	24.15	0.0143	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,153.08680	4,239.752	24.15	0.9857	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.45820	2.026	24.15	0.0042	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,146.35820	5,234.026	24.15	0.9958	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,297.67300	1,222.221	17.32	0.7670	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			212.47300	227.221	17.32	0.2330	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			738.68230	684.248	19.07	0.5275	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			653.48230	689.248	19.07	0.4725	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			406.26140	372.063	20.62	0.3297	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,321.06140	1,377.063	20.62	0.6703	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.41600		14.50660			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.47860		14.56540			0.0000	25,525,771.80	1,763	69,259
€ / R	On	18/09/2017	Foreign Exchange Future			14.77010		14.86380			0.0000	0.00	0	6,982
€ / R	On	18/12/2017	Foreign Exchange Future			15.06110		15.15770			0.0000	301,222.00	20	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.35440		15.45310			0.0000	0.00	0	4,010
Total € / R Future												25,826,993.80	1,783	84,908
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			97.70240	61.567	16.20	0.3199	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			151.10240	205.567	16.20	0.6801	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			517.28170	445.121	14.19	0.7621	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			61.88170	76.521	14.19	0.2379	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			5.10700	4.442	20.48	0.0163	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,635.29860	4,721.735	34.25	0.9990	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,699.70700	1,785.842	20.48	0.9837	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.72590	0.349	34.25	0.0010	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,615.32590	4,701.749	34.25	0.9990	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.71210	0.342	34.25	0.0010	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,625.31210	4,711.742	34.25	0.9990	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.69860	0.335	34.25	0.0010	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,618.22350	4,711.125	22.52	0.9827	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			11.88940	11.100	22.52	0.0171	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,628.08940	4,721.000	22.52	0.9829	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			12.15890	11.351	22.52	0.0175	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,608.35890	4,701.251	22.52	0.9825	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			12.02350	11.225	22.52	0.0173	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,032.62480	3,116.392	19.13	0.8826	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,371.55730	1,290.981	14.25	0.7686	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			213.85730	229.880	14.25	0.2314	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,272.21510	6,365.420	21.73	0.9807	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			338.87320	309.481	17.07	0.2764	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,571.17320	1,638.381	17.07	0.7236	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			131.03730	118.019	19.12	0.1179	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,023.33730	3,106.919	19.12	0.8821	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			130.32480	117.492	19.13	0.1174	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			129.61910	116.971	19.15	0.1169	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,041.91910	3,125.871	19.15	0.8831	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			19.91510	16.520	21.73	0.0193	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,138.45080	1,076.426	14.91	0.6200	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			555.35080	592.026	14.91	0.3800	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,046.32000	987.675	15.10	0.5851	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			643.22000	683.275	15.10	0.4149	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,149.11540	1,086.709	14.88	0.6238	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			546.01540	582.309	14.88	0.3762	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,143.76970	1,081.559	14.90	0.6219	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			550.66970	587.159	14.90	0.3781	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												25,826,993.80	1,783	126,556
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.62940		9.70350			0.0000	69,148,721.40	7,181	23,189
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.76390		9.84030			0.0000	78,111.20	8	2,398
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.89690		9.97440			0.0000	98,969.00	10	1,153
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.15540		10.23580			0.0000	0.00	0	1,499
Total AU\$ / R Future												69,325,801.60	7,199	28,239
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.30300	0.170	27.38	0.0009	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
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,366.80300	2,440.770	27.38	0.9991	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.30960	0.177	27.28	0.0009	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,346.80960	2,420.777	27.28	0.9991	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.30620	0.173	27.33	0.0009	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,356.80620	2,430.773	27.33	0.9991	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			10.53510	10.175	19.54	0.0259	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,340.23510	2,416.275	19.54	0.9741	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			10.53520	10.170	19.59	0.0258	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,350.23520	2,426.270	19.59	0.9742	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			10.53560	10.164	19.65	0.0257	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,360.23560	2,436.264	19.65	0.9743	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			46.51300	39.341	16.12	0.0764	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,932.11300	2,002.441	16.12	0.9236	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			46.00400	38.897	16.14	0.0756	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,941.60400	2,011.997	16.14	0.9244	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			45.50100	38.459	16.15	0.0748	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,951.10100	2,021.559	16.15	0.9252	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			437.45590	403.536	13.06	0.4313	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			691.65590	738.136	13.06	0.5687	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			433.95410	400.265	13.07	0.4287	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			698.15410	744.865	13.07	0.5713	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			430.48290	397.138	13.09	0.4261	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			704.68290	751.738	13.09	0.5739	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												69,325,801.60	7,199	28,239
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.60800		9.68280			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.77030		9.84850			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.93030		10.01070			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.58840	0.545	27.09	0.0027	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,047.78840	2,122.545	27.09	0.9973	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.58540	0.539	27.16	0.0027	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,057.78540	2,132.539	27.16	0.9973	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.58240	0.532	27.24	0.0027	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,067.78240	2,142.532	27.24	0.9973	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			31.65840	26.249	16.56	0.0678	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,463.15840	1,535.949	16.56	0.9322	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			31.05750	25.779	16.57	0.0667	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,472.55750	1,545.479	16.57	0.9333	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			30.46710	25.317	16.59	0.0657	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,481.96710	1,555.017	16.59	0.9343	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			243.71300	215.698	14.78	0.3188	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			763.01300	815.398	14.78	0.6812	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			241.22020	213.435	14.80	0.3160	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			770.52020	823.135	14.80	0.6840	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			238.75350	211.196	14.82	0.3133	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			778.05350	830.896	14.82	0.6867	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.28930		13.34100			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.57150		13.62410			0.0000	0.00	0	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.85570		13.90970			0.0000	0.00	0	500
Total CHF / R Future												0.00	0	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			2.29380	1.780	26.67	0.0061	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,531.29380	2,582.480	26.67	0.9939	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			2.26560	1.757	26.72	0.0060	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,541.26560	2,592.457	26.72	0.9940	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			2.23790	1.735	26.76	0.0059	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,551.23790	2,602.435	26.76	0.9941	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			94.77340	85.116	18.54	0.1261	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,850.67340	1,893.616	18.54	0.8739	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			93.74720	84.157	18.54	0.1249	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,859.64720	1,902.657	18.54	0.8751	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			92.73300	83.208	18.55	0.1237	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,868.63300	1,911.708	18.55	0.8763	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			620.47120	591.504	16.02	0.4851	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			730.77120	755.804	16.02	0.5149	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			616.61550	587.780	16.04	0.4828	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			736.91550	762.080	16.04	0.5172	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			612.78310	584.074	16.05	0.4805	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			743.08310	768.374	16.05	0.5195	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,856
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88010		1.88760			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.89590		1.90350			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91220		1.91940			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,626.36230	3,700.931	26.19	0.9951	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			2.14680	1.759	26.50	0.0044	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,726.14680	3,800.759	26.50	0.9956	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.60550	2.124	25.88	0.0053	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,526.60550	3,601.124	25.88	0.9947	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.36230	1.931	26.19	0.0049	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			115.75890	100.216	17.26	0.1159	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,480.75890	2,541.216	17.26	0.8841	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			106.94260	91.706	17.31	0.1074	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,571.94260	2,632.706	17.31	0.8926	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			98.78550	83.873	17.35	0.0995	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,663.78550	2,724.873	17.35	0.9005	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			744.44790	702.748	15.16	0.4545	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,050.44790	1,080.748	15.16	0.5455	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			706.95170	666.718	15.23	0.4372	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,112.95170	1,144.718	15.23	0.5628	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			783.65310	740.477	15.09	0.4720	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			989.65310	1,018.477	15.09	0.5280	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.95220		1.96330			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			2,097.80370	2,195.758	22.57	0.9609	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			27.59180	15.793	22.88	0.0349	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,194.59180	2,293.793	22.88	0.9651	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			34.44220	20.008	22.26	0.0439	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,001.44220	2,098.008	22.26	0.9561	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			30.80370	17.758	22.57	0.0391	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			1.65750		1.67150			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.68630		1.70090			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.71410		1.72890			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			3.16720	2.177	25.31	0.0063	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,888.16720	3,027.177	25.31	0.9937	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			2.84460	1.992	25.73	0.0057	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,987.84460	3,126.992	25.73	0.9943	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			2.56290	1.829	26.15	0.0052	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,087.56290	3,226.829	26.15	0.9948	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			123.82960	104.657	20.01	0.1177	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,514.82960	2,641.657	20.01	0.8823	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			116.12440	97.932	20.15	0.1108	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,607.12440	2,734.932	20.15	0.8892	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 Option	1.96	Call			108.95950	91.688	20.29	0.1043	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,699.95950	2,828.688	20.29	0.8957	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			724.21620	659.372	16.68	0.4413	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,035.21620	1,118.372	16.68	0.5587	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			690.29210	627.894	16.81	0.4246	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,101.29210	1,186.894	16.81	0.5754	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			658.02290	597.995	16.95	0.4084	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,169.02290	1,256.995	16.95	0.5916	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12450		0.12550			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12410		0.12530			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12410		0.12510			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12330		0.12430			0.0000	0.00	0	1,145
Total KES / R Future												0.00	0	2,527
Total KES / R												0.00	0	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.54930		1.55370			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.57530		1.58020			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.09140		9.11800			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.21320		9.24080			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.33190		9.36070			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.65910	0.598	25.70	0.0033	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,822.65910	1,849.198	25.70	0.9967	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.65280	0.587	25.76	0.0032	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,832.65280	1,859.187	25.76	0.9968	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.64650	0.576	25.83	0.0032	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,842.64650	1,869.176	25.83	0.9968	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,360.38390	1,385.428	16.54	0.9232	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			30.56880	28.090	16.55	0.0756	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,369.76880	1,394.890	16.55	0.9244	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			29.96590	27.562	16.57	0.0743	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,379.16590	1,404.362	16.57	0.9257	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			31.18390	28.628	16.54	0.0768	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			897.09290	907.358	22.05	0.5886	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			446.48330	427.798	22.11	0.4166	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			885.78330	895.899	22.11	0.5834	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	18/12/2017	Foreign Exchange Option	9.81	Call			442.12450	423.516	22.08	0.4140	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			891.42450	901.616	22.08	0.5860	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			437.79290	419.258	22.05	0.4114	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			1.25980		1.26980			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27500		1.28510			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28960		1.29940			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			1,302.00000	1,402.000		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			1,102.00000	1,202.000		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			1,202.00000	1,302.000		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			749.00000	850.000		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			849.00000	950.000		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			949.00000	1,050.000		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			206.00000	304.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			6.00000	104.000		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			106.00000	204.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.29420		1.29590			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29790		1.29970			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30160		1.30340			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,108
Total QUANTO £ / \$												0.00	0	8,108
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12180		1.11950			0.0000	56,090.00	50	202
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12720		1.12510			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13280		1.13070			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												56,090.00	50	202
Total QUANTO € / \$												56,090.00	50	202
RAIN	On	19/06/2017	Foreign Exchange Future			22,178.92000	22,316.41000				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			9.32300	9.37020				0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		3.94360	3.074	21.27	0.0168		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,143.74360	1,190.074	21.27	0.9832		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		3.83890	2.994	21.33	0.0164		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,153.63890	1,199.994	21.33	0.9836		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		3.73740	2.917	21.40	0.0159		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,163.53740	1,209.917	21.40	0.9841		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			3.59670	3.62360				0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		0.46140	0.405	25.71	0.0054		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		656.86140	683.704	25.71	0.9946		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		0.50710	0.445	25.36	0.0059		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		636.90710	663.745	25.36	0.9941		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call		0.48360	0.424	25.53	0.0056		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		646.88360	673.724	25.53	0.9944		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			1.37370	1.38220				0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.34620	1.35620				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.32150	1.33070				0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 438 825 488.20	112,445	1,301,987
Total Options									13 591 324.87	69,806	1,911,451
Grand Total:									1,452,416,813.07	182,251	3,213,438