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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/02/2017 Foreign Exchange Future			13.06660		13.04930			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.06660		13.04260			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.06900		13.04490			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.07590		13.05170			0.0000	0.00	0	465
\$ / R On 28/02/2017 Foreign Exchange Future			13.07820		13.05400			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.08050		13.05630			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.10800		13.08520			0.0000	467,051,148.00	35,631	454,922
\$ / R On 16/03/2017 Foreign Exchange Future			13.11250		13.09010			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.11480		13.09250			0.0000	0.00	0	788
\$ / R On 29/03/2017 Foreign Exchange Future			13.14490		13.12190			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.14950		13.12620			0.0000	525,980.00	40	4,330
\$ / R On 11/04/2017 Foreign Exchange Future			13.17520		13.14960			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.17750		13.15180			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.17990		13.15390			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.19150		13.16460			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.19850		13.17100			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.20790		13.18000			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.21500		13.18790			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.22930		13.20360			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.24600		13.22190			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.28160		13.26020			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	19/06/2017	Foreign Exchange Future			13.33840		13.31640			0.0000	246,653,692.80	18,492	241,149
\$ / R	On	28/06/2017	Foreign Exchange Future			13.35970		13.33750			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.36440		13.34220			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.39280		13.37030			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.41410		13.39140			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.42360		13.40080			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.42830		13.40550			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.43780		13.41480			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.46380		13.44060			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.50640		13.48300			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.55360		13.53030			0.0000	0.00	0	17,696
\$ / R	On	27/09/2017	Foreign Exchange Future			13.57480		13.55160			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.63620		13.61320			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.64570		13.62260			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.68580		13.66290			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.72100		13.69830			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.76750		13.74540			0.0000	371,722.50	27	16,033
\$ / R	On	22/12/2017	Foreign Exchange Future			13.77680		13.75480			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.90010		13.87950			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.90470		13.88430			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.97980		13.95930			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.06680		14.04600			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.10440		14.08350			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.11380		14.09280			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.19380		14.17250			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.32550		14.30370			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.40780		14.38570			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.54180		14.51920			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.61470		14.59180			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.75810		14.73470			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.83810		14.81430			0.0000	0.00	0	0
Total \$ / R Future												714,602,543.30	54,190	746,907
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			805.00500	784.991	35.32	0.9866	0.00	0	0
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			4.30500	1.591	35.32	0.0134	0.00	0	5,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			568.09870	542.199	28.34	0.9388	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			10.69870	8.799	28.34	0.0612	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			861.20710	835.821	32.20	0.9823	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			3.80710	2.421	32.20	0.0177	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			655.09220	629.879	30.04	0.9552	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			7.69220	6.479	30.04	0.0448	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			18.38960	14.885	25.70	0.1035	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			435.78960	408.285	25.70	0.8965	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			292.75140	262.608	22.68	0.8026	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			35.35140	29.208	22.68	0.1974	0.00	0	45,000
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			2,155.14830	2,131.125	45.13	0.9992	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	24/02/2017	Foreign Exchange Option	15.20	Call		0.04830	0.124	45.13	0.0008	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Call		214.70700	221.557	20.22	0.7461	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Put		59.80700	42.557	20.22	0.2539	0.00	0	20,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		470.40390	448.416	24.79	0.8921	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		15.30390	17.416	24.79	0.1079	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		695.34820	672.003	21.47	0.9507	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		7.04820	7.903	21.47	0.0493	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		1,178.41940	1,153.816	25.10	0.9879	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		2.41940	2.016	25.10	0.0121	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		1,047.56210	1,022.955	23.09	0.9799	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		3.86210	3.455	23.09	0.0201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1.39490	1.271	25.34	0.0051	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		2,266.19490	2,243.271	25.34	0.9949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1.37430	1.250	25.39	0.0050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		2,276.17430	2,253.250	25.39	0.9950	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1.41590	1.292	25.29	0.0052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		2,256.21590	2,233.292	25.29	0.9948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,916.22030	3,893.194	39.18	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1.42030	1.194	39.18	0.0033	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		0.85830	0.744	27.01	0.0030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		2,615.65830	2,592.744	27.01	0.9970	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		8,334.80010	8,312.000	39.65	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.00010	0.000	39.65	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1.28570	1.085	36.84	0.0032	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		3,666.08570	3,643.085	36.84	0.9968	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		5,344.88200	5,322.062	39.65	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		0.08200	0.062	39.65	0.0002	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		0.87020	0.753	27.39	0.0030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		2,655.67020	2,632.753	27.39	0.9970	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		6,294.80950	6,272.007	39.65	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		0.00950	0.007	39.65	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		259.33800	266.375	16.65	0.5899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		174.13800	158.375	16.65	0.4101	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,914.82280	5,892.016	39.65	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.02280	0.016	39.65	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1.67510	1.552	24.77	0.0063	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		2,146.47510	2,123.552	24.77	0.9937	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		48.95350	48.775	19.32	0.1566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		713.75350	690.775	19.32	0.8434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		5,354.88020	5,332.060	39.65	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		0.08020	0.060	39.65	0.0002	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		897.87550	917.660	17.57	0.9577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		12.67550	9.660	17.57	0.0423	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		3,135.84300	3,112.890	31.88	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		1.04300	0.890	31.88	0.0030	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		18.57720	18.700	20.12	0.0684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,033.37720	1,010.700	20.12	0.9316	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,225.66580	4,202.714	39.65	0.9980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.86580	0.714	39.65	0.0020	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,395.95520	2,373.033	25.96	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			1.15520	1.033	25.96	0.0041	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			4.61640	4.619	21.99	0.0187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,569.41640	1,546.619	21.99	0.9813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			7.65410	7.884	20.80	0.0315	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,322.45410	1,299.884	20.80	0.9685	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			614.84120	632.064	15.74	0.8991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			29.64120	24.064	15.74	0.1009	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,715.68940	2,692.768	27.95	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.88940	0.768	27.95	0.0030	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			10.33240	10.545	20.57	0.0410	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,225.13240	1,202.545	20.57	0.9590	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,917.23930	1,894.332	23.67	0.9905	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			2.43930	2.332	23.67	0.0095	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,154.80010	8,132.000	39.65	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00010	0.000	39.65	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			87.38450	88.184	18.36	0.2588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			502.18450	480.184	18.36	0.7412	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			152.66600	155.724	17.40	0.4062	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			317.46600	297.724	17.40	0.5938	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,421.02140	1,398.337	21.27	0.9745	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			6.22140	6.337	21.27	0.0255	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			669.82680	646.972	19.13	0.8263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			55.02680	54.972	19.13	0.1737	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,016.86310	1,993.946	24.14	0.9921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			2.06310	1.946	24.14	0.0079	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,415.96420	3,392.987	34.50	0.9969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.16420	0.987	34.50	0.0031	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,361.83960	1,339.219	20.99	0.9711	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			7.03960	7.219	20.99	0.0289	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,877.41310	1,854.512	23.47	0.9898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			2.61310	2.512	23.47	0.0102	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			24.70490	24.753	19.89	0.0875	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			939.50490	916.753	19.89	0.9125	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,915.75840	2,892.823	29.82	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.95840	0.823	29.82	0.0030	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,415.92320	2,393.002	26.06	0.9960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			1.12320	1.002	26.06	0.0040	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			209.74770	215.011	16.83	0.5141	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			224.54770	207.011	16.83	0.4859	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			626.62460	603.924	18.94	0.8076	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			61.82460	61.924	18.94	0.1924	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			170.00660	173.723	17.21	0.4409	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			284.80660	265.723	17.21	0.5591	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			243.67710	250.157	16.70	0.5671	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			188.47710	172.157	16.70	0.4329	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,827.65210	1,804.760	23.24	0.9888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			2.85210	2.760	23.24	0.0112	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			238.60650	244.905	16.72	0.5595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			193.40650	176.905	16.72	0.4405	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			149.38760	152.324	17.44	0.3995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			324.18760	304.324	17.44	0.6005	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,797.80820	1,774.923	23.09	0.9881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			3.00820	2.923	23.09	0.0119	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			415.99340	428.201	16.20	0.7680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			80.79340	70.201	16.20	0.2320	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,539.69420	1,516.915	21.85	0.9802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			4.89420	4.915	21.85	0.0198	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			847.44750	824.607	19.66	0.8888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			32.64750	32.607	19.66	0.1112	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			865.69370	842.871	19.71	0.8940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			30.89370	30.872	19.71	0.1060	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,138.28810	1,115.670	20.36	0.9483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			13.48810	13.670	20.36	0.0517	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			189.00380	193.457	17.02	0.4769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			253.80380	235.457	17.02	0.5231	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			233.61210	239.731	16.74	0.5519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			198.41210	181.731	16.74	0.4481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			930.21060	907.451	19.87	0.9103	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			25.41060	25.451	19.87	0.0897	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,430.89590	1,408.202	21.32	0.9751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			6.09590	6.202	21.32	0.0249	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			304.41880	313.027	16.50	0.6498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			139.21880	125.027	16.50	0.3502	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			264.70930	271.935	16.63	0.5974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			169.50930	153.935	16.63	0.4026	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			351.68660	331.360	17.59	0.6268	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			136.88660	139.360	17.59	0.3732	0.00	0	44,200
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			871.38780	849.897	20.10	0.8716	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			41.48780	42.397	20.10	0.1284	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			217.25670	203.867	17.19	0.4473	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			259.75670	268.667	17.19	0.5527	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,322.65870	2,299.504	22.53	0.9864	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			4.55870	4.404	22.53	0.0136	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			531.14510	513.679	17.95	0.6693	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			153.04510	158.579	17.95	0.3307	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,518.41200	1,495.769	21.02	0.9343	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			24.61200	25.268	21.02	0.0657	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			897.01720	876.288	18.82	0.7809	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	11/04/2017	Foreign Exchange Option	13.94	Call			106.61720	111.488	18.82	0.2191	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,871.50940	3,845.742	27.56	0.9925	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			3.30940	3.242	27.56	0.0075	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			107.53460	112.582	18.82	0.2192	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			905.73460	885.082	18.82	0.7808	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			764.98020	745.437	18.34	0.7317	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			136.78020	142.937	18.34	0.2683	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			669.76060	651.167	17.98	0.6920	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			161.56060	168.667	17.98	0.3080	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			898.06580	877.410	18.78	0.7750	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			111.96580	117.310	18.78	0.2250	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,293.87050	1,270.052	19.74	0.8590	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			68.47050	71.552	19.74	0.1410	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,222.63540	1,198.513	19.53	0.8369	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			83.63540	87.013	19.53	0.1631	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,916.19110	1,888.942	20.98	0.9264	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			36.19110	36.842	20.98	0.0736	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			172.68080	179.934	18.17	0.2952	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			792.68080	772.034	18.17	0.7048	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			247.91740	257.881	17.33	0.3954	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			567.91740	549.981	17.33	0.6046	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,526.60050	2,498.431	22.11	0.9651	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			16.60050	16.331	22.11	0.0349	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,494.64120	3,467.421	24.07	0.9881	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			4.64120	5.321	24.07	0.0119	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			119.81800	124.807	18.95	0.2166	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,039.81800	1,016.907	18.95	0.7834	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			39.05040	39.859	20.88	0.0790	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,859.05040	1,831.959	20.88	0.9210	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,153.14860	1,130.338	19.33	0.8029	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			111.04860	115.338	19.33	0.1971	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			687.33440	670.020	17.82	0.6380	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			240.93440	249.320	17.82	0.3620	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			603.87520	588.972	17.55	0.5825	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			305.77520	314.972	17.55	0.4175	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			606.84050	594.457	17.52	0.5548	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			367.04050	376.057	17.52	0.4452	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,750.21380	2,728.854	22.76	0.9369	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			40.41380	40.454	22.76	0.0631	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			145.01010	149.252	20.28	0.1861	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,718.61010	1,700.852	20.28	0.8139	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			89.69270	92.155	21.36	0.1210	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,273.29270	2,253.755	21.36	0.8790	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			72.59560	74.489	21.86	0.0995	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,301.25760	2,281.651	21.42	0.8816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			117.80810	121.188	20.74	0.1548	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		625.38220	614.036	17.32	0.5288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		441.78220	452.436	17.32	0.4712	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		88.33060	90.746	21.40	0.1193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,291.93060	2,272.346	21.40	0.8807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		87.65760	90.051	21.42	0.1184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		228.80380	221.827	15.88	0.2818	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		264.78660	272.134	18.70	0.3133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,078.38660	1,063.734	18.70	0.6867	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		89.00800	91.447	21.38	0.1201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,282.60800	2,263.047	21.38	0.8799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,951.40810	1,932.788	20.74	0.8452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		96.87380	99.572	21.19	0.1298	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		293.88680	302.033	18.42	0.3417	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		977.48680	963.633	18.42	0.6583	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		751.87660	739.550	17.74	0.5817	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		378.27660	387.950	17.74	0.4183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		835.20380	850.227	15.88	0.7182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		62.10830	63.294	22.25	0.0856	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		225.92310	232.158	19.14	0.2737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,239.52310	1,223.758	19.14	0.7263	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,182.36850	1,166.975	18.99	0.7130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		238.76850	245.375	18.99	0.2870	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,180.47380	2,161.172	21.19	0.8702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		880.17140	866.988	18.13	0.6277	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,612.01950	2,591.773	22.00	0.9058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		68.41950	70.173	22.00	0.0942	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,938.67740	2,916.891	22.65	0.9248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		55.07740	55.291	22.65	0.0752	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,745.70830	2,724.894	22.25	0.9144	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		851.00130	838.001	18.05	0.6178	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		254.43290	261.489	18.81	0.3029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,118.03290	1,103.089	18.81	0.6971	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,602.52630	2,582.297	21.98	0.9052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		68.92630	70.697	21.98	0.0948	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		326.57140	335.388	18.13	0.3723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,062.65570	1,048.122	18.66	0.6825	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,996.78030	2,974.737	22.77	0.9276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		53.18030	53.137	22.77	0.0724	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,381.40230	1,364.796	19.51	0.7561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		197.80230	203.197	19.51	0.2439	7,762,106.30	38,200	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		337.40130	346.401	18.05	0.3822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		7.84790	7.053	24.96	0.0113	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		244.51420	251.290	18.92	0.2929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,158.11420	1,142.890	18.92	0.7071	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,842.04980	2,820.727	22.45	0.9198	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		58.44980	59.127	22.45	0.0802	0.00	0	1,400

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	Call		269.05570	276.522	18.66	0.3175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		13.24860	12.078	24.96	0.0183	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		665.23590	678.921	16.38	0.6261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		348.83590	340.521	16.38	0.3739	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		14.68410	13.423	24.96	0.0201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,748.28410	4,725.023	24.96	0.9799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,341.44790	5,318.653	24.96	0.9887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,536.19560	2,516.089	21.86	0.9005	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,396.06770	6,373.747	24.96	0.9962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		2.46770	2.147	24.96	0.0038	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,454.65290	3,431.040	23.72	0.9458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		41.05290	39.440	23.72	0.0542	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,846.84860	4,823.678	24.96	0.9817	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		632.93260	622.092	17.31	0.5202	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		470.43260	481.792	17.31	0.4798	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,964.96910	2,943.995	22.63	0.9177	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		62.46910	63.695	22.63	0.0823	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		766.34770	754.456	17.73	0.5720	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		408.54770	418.856	17.73	0.4280	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,637.10990	4,614.171	24.92	0.9654	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		27.40990	26.971	24.92	0.0346	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		368.54990	378.339	18.16	0.3808	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		948.24990	935.539	18.16	0.6192	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,427.57370	1,412.106	19.35	0.7245	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		258.97370	266.206	19.35	0.2755	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		680.31280	694.979	16.66	0.5828	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		479.51280	471.379	16.66	0.4172	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,216.86310	1,202.691	18.78	0.6757	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		317.66310	326.291	18.78	0.3243	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,205.54340	3,183.970	22.72	0.9066	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		81.04340	82.270	22.72	0.0934	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		652.00090	641.914	17.19	0.4963	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		557.50090	570.214	17.19	0.5037	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		794.64130	783.541	17.59	0.5476	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		489.44130	501.341	17.59	0.4524	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		819.84740	809.043	17.62	0.5452	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		510.44740	522.843	17.62	0.4548	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		669.30480	660.326	17.08	0.4739	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		652.30480	666.726	17.08	0.5261	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,459.88310	3,439.632	22.96	0.8941	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		102.88310	106.032	22.96	0.1059	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		613.73110	627.464	17.48	0.4831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		833.43110	823.864	17.48	0.5169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,094.56920	1,113.522	15.90	0.7147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		314.26920	309.922	15.90	0.2853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		610.19530	623.878	17.49	0.4810	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	16.00	Call			177.11930	182.375	21.09	0.1692	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			104.36340	107.326	23.85	0.0995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,954.06340	3,933.726	23.85	0.9005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			104.04460	106.995	23.87	0.0992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,963.74460	3,943.395	23.87	0.9008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			362.15710	371.695	19.15	0.3150	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			104.68570	107.658	23.83	0.0999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,944.38570	3,924.058	23.83	0.9001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			679.16330	670.868	17.05	0.4620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			709.46330	724.468	17.05	0.5380	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,646.81930	2,628.775	21.09	0.8308	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			621.78750	614.023	16.88	0.4392	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,587.65590	3,567.785	23.04	0.8867	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			117.95590	121.385	23.04	0.1133	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			408.02010	418.438	18.75	0.3486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,347.72010	1,334.838	18.75	0.6514	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,521.85710	1,508.095	19.15	0.6850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			126.40260	130.118	22.61	0.1218	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			947.79170	965.435	16.23	0.6555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			417.49170	411.835	16.23	0.3445	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,544.61290	4,523.519	24.32	0.9259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			74.91290	77.119	24.32	0.0741	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			752.08750	767.623	16.88	0.5608	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,232.87950	1,220.636	18.47	0.6265	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,616.47060	3,596.561	23.10	0.8879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			116.77060	120.161	23.10	0.1121	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			468.67200	480.173	18.29	0.3910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,158.37200	1,146.573	18.29	0.6090	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,396.10260	3,376.518	22.61	0.8782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			839.89530	830.278	17.49	0.5190	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,469.70000	986,446.400	24.32	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.32	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,016.34040	2,997.424	21.76	0.8582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			146.64040	151.024	21.76	0.1418	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			443.17950	454.236	18.47	0.3735	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			683.74580	675.812	17.05	0.4571	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			735.34580	750.612	17.05	0.5429	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,701.65450	3,681.918	23.24	0.8854	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			123.25450	126.718	23.24	0.1146	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,609.23520	1,596.515	19.16	0.6728	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			412.43520	422.715	19.16	0.3272	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,970.84950	3,948.682	23.44	0.8797	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			143.44950	144.382	23.44	0.1203	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			696.50900	689.132	17.00	0.4417	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			819.10900	834.832	17.00	0.5583	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			997.67560	988.957	17.71	0.5259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			680.57560	694.757	17.71	0.4741	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			706.89210	700.947	16.95	0.4272	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			905.19210	921.947	16.95	0.5728	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,206.08980	4,187.168	23.68	0.8712	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			164.38980	168.168	23.68	0.1288	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			208.03100	212.670	22.65	0.1568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,762.63100	3,745.170	22.65	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			207.47710	212.101	22.67	0.1564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,772.07710	3,754.601	22.67	0.8436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			208.58760	213.241	22.63	0.1573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,753.18760	3,735.741	22.63	0.8427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			0.00000	1,828.942	19.38	0.6716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			0.00000	476.442	19.38	0.3284	38,115,384.00	80,000	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,207.20570	1,226.116	16.17	0.6787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			461.80570	458.616	16.17	0.3213	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,527.37980	1,547.833	15.78	0.7720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			281.97980	280.333	15.78	0.2280	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			0.00000	1,159.382	16.32	0.6551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			0.00000	511.882	16.32	0.3449	20,475,296.00	40,000	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,084.66180	1,102.673	16.49	0.6334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			569.26180	565.173	16.49	0.3666	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,785.55990	2,770.263	20.84	0.7818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			290.95990	297.763	20.84	0.2182	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,744.57840	1,733.271	19.19	0.6572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			489.97840	500.771	19.19	0.3428	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,888.52200	1,909.545	14.96	0.8598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			143.12200	142.045	14.96	0.1402	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			710.88390	725.021	17.89	0.4651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,115.48390	1,107.521	17.89	0.5349	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,640.07590	3,622.827	22.41	0.8373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			215.47590	220.327	22.41	0.1627	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,602.46120	3,585.283	22.34	0.8354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			217.86120	222.783	22.34	0.1646	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			701.25290	715.266	17.93	0.4602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,135.85290	1,127.766	17.93	0.5398	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,668.31320	3,651.015	22.47	0.8387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			213.71320	218.515	22.47	0.1613	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			607.33330	620.052	18.41	0.4104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,361.93330	1,352.552	18.41	0.5896	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,479.68240	4,461.135	23.76	0.8749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			165.08240	168.635	23.76	0.1251	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			730.58620	744.974	17.80	0.4751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,075.18620	1,067.474	17.80	0.5249	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			599.40120	611.997	18.46	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,384.00120	1,374.497	18.46	0.5940	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,312.68060	3,296.067	21.76	0.8198	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	16.82	Call			238.08060	243.567	21.76	0.1802	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,026.36390	1,043.882	16.67	0.6099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			630.96390	626.382	16.67	0.3901	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			761.27400	776.034	17.66	0.4903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,015.87400	1,008.534	17.66	0.5097	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,706.00610	3,688.642	22.54	0.8405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			211.40610	216.142	22.54	0.1595	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,012.28690	1,029.677	16.72	0.6041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			646.88690	642.177	16.72	0.3959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,063.07550	3,047.018	21.27	0.8042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			258.47550	264.518	21.27	0.1958	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			320.66440	328.127	20.53	0.2379	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,575.26440	2,560.627	20.53	0.7621	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			714.14490	708.526	16.90	0.4174	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			968.94490	985.326	16.90	0.5826	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,438.55230	4,420.914	23.77	0.8701	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			173.35230	177.714	23.77	0.1299	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,151.32010	1,145.179	17.82	0.5130	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			830.82010	845.279	17.82	0.4870	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,137.83980	1,132.101	17.79	0.5090	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			842.13980	856.801	17.79	0.4910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			637.09690	634.656	16.61	0.3536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,296.39690	1,314.456	16.61	0.6464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			315.34080	320.529	22.40	0.1973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,856.04080	3,840.729	22.40	0.8027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			314.64260	319.813	22.42	0.1969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,865.34260	3,850.013	22.42	0.8031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			316.03810	321.248	22.39	0.1978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,846.73810	3,831.448	22.39	0.8022	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,352.05780	2,341.584	19.97	0.6669	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			588.05780	598.384	19.97	0.3331	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,722.17940	1,714.300	18.97	0.5830	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			768.17940	781.100	18.97	0.4170	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,304.10880	1,298.463	18.26	0.5008	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			987.60880	1,002.863	18.26	0.4992	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,239.50400	1,234.223	18.15	0.4858	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,032.30400	1,048.023	18.15	0.5142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			433.76560	438.078	22.30	0.2326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,951.26560	3,934.278	22.30	0.7674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,386.72120	1,404.983	17.35	0.6176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			854.22120	851.183	17.35	0.3824	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			432.95310	437.239	22.31	0.2322	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,960.45310	3,943.439	22.31	0.7678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			432.14370	436.404	22.33	0.2317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,969.64370	3,952.604	22.33	0.7683	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,459.76010	1,454.125	18.59	0.4909	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,143.46010	1,159.625	18.59	0.5091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,142.87060	1,158.895	18.86	0.4939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,627.17060	1,621.095	18.86	0.5061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,149.42580	1,165.509	18.84	0.4961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,613.72580	1,607.709	18.84	0.5039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,146.14270	1,162.193	18.85	0.4950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,620.44270	1,614.393	18.85	0.5050	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,620.39890	1,615.134	18.86	0.4854	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,279.59890	1,296.934	18.86	0.5146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,273.99290	1,291.291	19.07	0.5015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,772.19290	1,766.591	19.07	0.4985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,280.56180	1,297.916	19.05	0.5035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,758.76180	1,753.216	19.05	0.4965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,277.27630	1,294.599	19.06	0.5025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,765.47630	1,759.899	19.06	0.4975	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,774.69970	1,769.787	19.06	0.4805	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,409.39970	1,427.887	19.06	0.5195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,424.53870	1,430.627	19.29	0.5085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,940.23870	1,922.527	19.29	0.4915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,431.11730	1,437.243	19.27	0.5103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,926.81730	1,909.143	19.27	0.4897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,427.81920	1,433.930	19.28	0.5094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,933.51920	1,915.830	19.28	0.4906	0.00	0	0
Total \$ / R Option												66,352,786.30	158,200	1,820,200
Total \$ / R												780,955,329.60	212,390	2,567,107
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.10800		13.08520			0.0000	26,216.00	2	465
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.33840		13.31640			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.55360		13.53030			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.76750		13.75000			0.0000	0.00	0	0
Total \$ / R MAXI Future												26,216.00	2	509
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			142.03490	119.421	39.18	0.0033	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			391,622.03490	389,319.421	39.18	0.9967	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			142.60270	119.884	39.28	0.0033	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			392,622.60270	390,319.884	39.28	0.9967	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			141.46940	118.964	39.09	0.0033	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			390,621.46940	388,318.964	39.09	0.9967	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,964.89730	4,913.419	23.01	0.0671	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			311,324.89730	309,073.419	23.01	0.9329	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			4,936.96430	4,881.782	23.03	0.0667	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			312,296.96430	310,041.782	23.03	0.9333	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			4,993.05130	4,945.314	22.99	0.0676	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			310,353.05130	308,105.314	22.99	0.9324	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			28,123.93130	28,905.826	19.89	0.2538	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	18/09/2017	Foreign Exchange Option	15.15	Put		190,093.93130	188,545.826	19.89	0.7462		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		27,966.51360	28,744.768	19.91	0.2526		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		190,936.51360	189,384.768	19.91	0.7474		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		28,282.33670	29,067.885	19.88	0.2550		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		189,252.33670	187,707.885	19.88	0.7450		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		0.00000	86,987.320	17.29	0.5345		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		0.00000	85,237.320	17.29	0.4655		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		0.00000	86,589.883	17.31	0.5327		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		0.00000	85,839.883	17.31	0.4673		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		0.00000	87,383.677	17.28	0.5363		0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		0.00000	84,633.677	17.28	0.4637		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											26,216.00	2	509
£ / R	On 28/02/2017	Foreign Exchange Future			16.31550	16.21710			0.0000		0.00	0	48
£ / R	On 13/03/2017	Foreign Exchange Future			16.35630	16.25950			0.0000		3,074,984.40	188	49,667
£ / R	On 31/03/2017	Foreign Exchange Future			16.41500	16.31710			0.0000		0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future			16.45900	16.35740			0.0000		0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future			16.49950	16.39530			0.0000		0.00	0	73
£ / R	On 28/04/2017	Foreign Exchange Future			16.50950	16.40630			0.0000		0.00	0	79
£ / R	On 19/06/2017	Foreign Exchange Future			16.68320	16.58590			0.0000		83,416.00	5	24,867
£ / R	On 18/09/2017	Foreign Exchange Future			16.99710	16.89650			0.0000		0.00	0	462
£ / R	On 18/12/2017	Foreign Exchange Future			17.31650	17.21530			0.0000		865,825.00	50	5,788
Total £ / R Future											4,024,225.40	243	81,315
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put		1,678.91080	1,579.942	30.15	0.9794		0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call		6.01080	5.442	30.15	0.0206		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call		0.05830	0.058	42.32	0.0001		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put		7,490.55830	7,393.758	42.32	0.9999		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call		0.05740	0.057	42.32	0.0001		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put		7,500.55740	7,403.757	42.32	0.9999		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call		0.05930	0.058	42.32	0.0001		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put		7,480.55930	7,383.758	42.32	0.9999		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put		2,746.98470	2,649.319	28.23	0.9853		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call		6.48470	5.619	28.23	0.0147		0.00	0	600
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put		4,743.75690	4,646.573	40.50	0.9942		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call		3.25690	2.873	40.50	0.0058		0.00	0	1,200
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put		863.63900	771.879	22.73	0.7519		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call		123.13900	128.179	22.73	0.2481		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put		2,253.03340	2,154.716	26.48	0.9718		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call		12.53340	11.016	26.48	0.0282		0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put		1,923.59550	1,827.149	24.07	0.8959		0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call		60.69550	62.149	24.07	0.1041		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put		954.05110	871.396	21.36	0.6490		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call		281.45110	300.396	21.36	0.3510		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,586.87650	7,483.354	33.00	0.9958	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2.17650	2.854	33.00	0.0042	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			957.01660	878.214	21.01	0.6104	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			363.31660	387.714	21.01	0.3896	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.16940	2.815	23.61	0.0042	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,436.26940	7,339.615	23.61	0.9958	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.14740	2.787	23.61	0.0041	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,446.24740	7,349.587	23.61	0.9959	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.12550	2.759	23.61	0.0041	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,456.22550	7,359.559	23.61	0.9959	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			617.42800	645.656	20.23	0.3847	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,710.92800	1,638.556	20.23	0.6153	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			614.84160	642.953	20.24	0.3834	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,718.34160	1,645.853	20.24	0.6166	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			612.26670	640.262	20.25	0.3821	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,725.76670	1,653.162	20.25	0.6179	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			78.27350	83.419	24.16	0.0559	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,002.97350	7,906.919	24.16	0.9441	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			77.94130	83.068	24.16	0.0557	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,012.64130	7,916.568	24.16	0.9443	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			77.61040	82.718	24.16	0.0555	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,022.31040	7,926.218	24.16	0.9445	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												4,024,225.40	243	83,115
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11594		0.11605			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11850		0.11862			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12095		0.12108			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12351		0.12000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.23630	0.178	33.30	0.0007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,394.83630	3,406.578	33.30	0.9993	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.01000	0.007	33.30	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,394.61000	4,406.407	33.30	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			3.73950	3.107	33.30	0.0101	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,398.33950	2,409.507	33.30	0.9899	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,146.83060	4,157.799	23.18	0.9862	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			2.46850	1.821	23.18	0.0039	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,140.06850	5,152.321	23.18	0.9961	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			31.34240	26.372	23.18	0.0432	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,168.94240	3,176.872	23.18	0.9568	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			9.23060	7.299	23.18	0.0138	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			59.08690	52.694	22.73	0.0622	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,950.98690	3,957.394	22.73	0.9378	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	0.17	Call			25.91040	22.420	22.73	0.0295	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,917.81040	4,927.120	22.73	0.9705	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			128.31440	117.595	22.73	0.1226	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,020.21440	3,022.295	22.73	0.8774	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			0.00000	1,000.833	18.46	0.6009	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			0.00000	650.033	18.46	0.3991	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			0.00000	623.526	19.88	0.4233	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			0.00000	1,272.726	19.88	0.5767	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			0.00000	1,577.955	16.74	0.7990	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			0.00000	227.155	16.74	0.2010	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,803
€ / R	On	20/02/2017	Foreign Exchange Future			13.87530		13.89530			0.0000	4,842,479.70	349	0
€ / R	On	24/02/2017	Foreign Exchange Future			13.88160		13.89120			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.89340		13.90280			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.93160		13.94270			0.0000	6,896,142.00	495	78,910
€ / R	On	15/03/2017	Foreign Exchange Future			13.93730		13.94890			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.98720		13.99750			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.02920		14.03630			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.24220		14.25470			0.0000	0.00	0	80,269
€ / R	On	18/09/2017	Foreign Exchange Future			14.54280		14.55460			0.0000	2,181,420.00	150	1,702
€ / R	On	18/12/2017	Foreign Exchange Future			14.85050		14.86420			0.0000	430,664.50	29	183
€ / R	On	19/03/2018	Foreign Exchange Future			15.16030		14.86000			0.0000	0.00	0	0
Total € / R Future												14,350,706.20	1,023	163,153
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			418.13760	434.700	19.05	1.0000	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			3.43760	0.000	19.05	0.0000	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,868.96650	1,878.558	39.03	0.9990	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.16650	0.158	39.03	0.0010	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,269.13390	1,278.006	24.66	0.9916	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			1.93390	1.406	24.66	0.0084	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,747.63120	4,758.545	36.51	0.9995	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			886.06230	892.873	18.34	0.9119	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			28.76230	24.473	18.34	0.0881	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,228.03170	3,238.902	29.55	0.9982	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.73170	0.502	29.55	0.0018	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,059.39290	2,070.114	23.18	0.9931	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.33120	0.145	36.51	0.0005	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			2.09290	1.714	23.18	0.0069	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			357.34120	344.047	15.17	0.6911	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			104.64120	102.446	15.17	0.3089	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			96.64670	87.502	16.69	0.2637	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			453.94670	455.902	16.69	0.7363	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.32430	0.142	36.51	0.0005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,757.62430	4,768.542	36.51	0.9995	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.31760	0.139	36.51	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,767.61760	4,778.539	36.51	0.9996	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,128.42890	1,138.509	19.17	0.9437	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			17.32890	15.809	19.17	0.0563	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,258.13290	1,265.941	18.58	0.9132	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			35.63290	33.141	18.58	0.0868	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			874.28930	877.877	17.16	0.7863	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			110.58930	107.077	17.16	0.2137	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			583.79530	579.591	15.82	0.5590	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			439.09530	447.391	15.82	0.4410	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			7.03160	7.126	22.46	0.0118	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,942.41500	4,955.010	22.46	0.9881	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,952.33160	4,964.926	22.46	0.9882	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			7.19930	7.295	22.46	0.0120	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,932.49930	4,945.095	22.46	0.9880	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,103.12190	2,114.785	19.50	0.8716	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			97.82190	96.985	19.50	0.1284	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			7.11500	7.210	22.46	0.0119	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			61.63950	60.466	23.25	0.0587	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,977.03950	4,987.667	23.25	0.9413	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			61.22740	60.061	23.25	0.0583	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,986.62740	4,997.260	23.25	0.9417	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			62.05420	60.875	23.25	0.0590	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,967.45420	4,978.075	23.25	0.9410	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,615.19640	6,628.473	23.64	0.9449	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			234.51750	234.101	20.63	0.1709	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,430.31750	3,443.601	20.63	0.8291	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			234.07680	233.655	20.66	0.1705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,439.87680	3,453.155	20.66	0.8295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			234.95740	234.549	20.61	0.1713	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,420.75740	3,434.049	20.61	0.8287	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			69.39640	68.973	23.64	0.0551	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			0.00000	1,154.959	16.18	0.5789	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			0.00000	864.659	16.18	0.4211	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			0.00000	1,163.855	16.16	0.5821	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			0.00000	853.555	16.16	0.4179	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.00000	1,159.398	16.17	0.5805	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			0.00000	859.098	16.17	0.4195	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												14,350,706.20	1,023	164,833
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.05570		10.03950			0.0000	0.00	0	22,381
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.21080		10.19510			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.35920		10.34220			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.50810		10.49180			0.0000	2,942,268.00	280	313
Total AU\$ / R Future												2,942,268.00	280	30,574
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.45760	0.406	25.02	0.0023	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,900.95760	1,884.706	25.02	0.9977	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.44970	0.399	25.09	0.0023	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,910.94970	1,894.699	25.09	0.9977	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.44190	0.393	25.16	0.0022	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,920.94190	1,904.693	25.16	0.9978	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			15.82100	14.208	16.11	0.0389	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,880.72100	1,863.408	16.11	0.9611	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			15.55570	13.950	16.12	0.0383	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,890.45570	1,873.150	16.12	0.9617	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			16.09100	14.470	16.10	0.0395	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,870.99100	1,853.670	16.10	0.9605	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,888.61420	1,871.447	16.16	0.8950	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			60.21840	60.047	16.17	0.1041	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,898.01840	1,880.847	16.17	0.8959	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			59.62920	59.454	16.19	0.1031	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,907.42920	1,890.255	16.19	0.8969	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			60.81420	60.647	16.16	0.1050	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			155.33380	158.575	15.23	0.2066	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,543.53380	1,530.475	15.23	0.7934	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			157.88800	161.178	15.20	0.2096	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,526.08800	1,513.078	15.20	0.7904	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			156.60510	159.869	15.21	0.2081	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,534.80510	1,521.769	15.21	0.7919	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,942,268.00	280	30,574
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.00110		9.99670			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.18600		10.18230			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.36290		10.35850			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.54200		10.54000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.25420	0.125	30.98	0.0006	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,743.55420	2,739.025	30.98	0.9994	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.25240	0.123	31.04	0.0006	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,753.55240	2,749.023	31.04	0.9994	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.25610	0.127	30.92	0.0007	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,733.55610	2,729.027	30.92	0.9993	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			41.92450	38.817	17.57	0.0860	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,599.62450	1,592.817	17.57	0.9140	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	19/06/2017	Foreign Exchange Option	11.75	Call			41.35840	38.256	17.58	0.0849	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,609.05840	1,602.256	17.58	0.9151	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			42.49990	39.387	17.55	0.0872	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,590.19990	1,583.387	17.55	0.9128	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			189.33230	186.881	16.06	0.2602	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,120.83230	1,113.981	16.06	0.7398	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			187.62360	185.184	16.08	0.2582	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,129.12360	1,122.284	16.08	0.7418	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			191.05820	188.597	16.04	0.2623	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,112.55820	1,105.697	16.04	0.7377	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			0.00000	544.834	14.25	0.5264	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			0.00000	542.834	14.25	0.4736	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			0.00000	540.528	14.26	0.5235	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			0.00000	548.528	14.26	0.4765	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			0.00000	549.170	14.24	0.5293	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			0.00000	537.170	14.24	0.4707	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	10
CHF / R	On	13/03/2017	Foreign Exchange Future			13.08870		13.10510			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.39810		13.41640			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.69990		13.71690			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.01030		14.03000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1.89920	1.851	41.66	0.0046	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,956.79920	3,973.150	41.66	0.9954	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1.86410	1.816	41.66	0.0046	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,966.76410	3,983.116	41.66	0.9954	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1.93490	1.885	41.66	0.0047	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,946.83490	3,963.185	41.66	0.9953	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			56.45400	49.877	19.98	0.0760	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,520.05400	2,531.777	19.98	0.9240	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			55.92760	49.368	19.99	0.0753	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,529.52760	2,541.268	19.99	0.9247	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			56.98560	50.391	19.97	0.0767	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,510.58560	2,522.291	19.97	0.9233	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			260.02980	255.621	19.24	0.2345	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,933.12980	1,945.721	19.24	0.7655	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			258.51290	254.110	19.25	0.2333	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,941.61290	1,954.210	19.25	0.7667	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			261.55650	257.142	19.23	0.2357	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,924.65650	1,937.242	19.23	0.7643	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			0.00000	853.046	17.00	0.5272	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			0.00000	872.746	17.00	0.4728	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
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			0.00000	849.063	17.02	0.5253	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			0.00000	878.763	17.02	0.4747	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			0.00000	857.049	16.99	0.5290	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			0.00000	866.749	16.99	0.4710	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.90680		1.90500			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92310		1.91990			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93870		1.93470			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95370		1.95000			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1.34250	0.996	38.07	0.0020	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,851.34250	5,832.996	38.07	0.9980	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1.16320	0.857	38.07	0.0017	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,951.16320	5,932.857	38.07	0.9983	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.54790	1.158	38.07	0.0023	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,751.54790	5,733.158	38.07	0.9977	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			76.59830	75.086	19.44	0.0809	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,477.59830	3,444.087	19.44	0.9191	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			86.73350	85.535	19.23	0.0911	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,287.73350	3,254.535	19.23	0.9089	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			81.49280	80.129	19.34	0.0858	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,382.49280	3,349.129	19.34	0.9142	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			334.18220	342.240	17.61	0.2395	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,487.18220	2,455.240	17.61	0.7605	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			319.53590	327.172	17.71	0.2304	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,572.53590	2,540.172	17.71	0.7696	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			349.89170	358.363	17.51	0.2491	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,402.89170	2,371.363	17.51	0.7509	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			0.00000	1,072.800	15.59	0.5192	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			0.00000	1,135.800	15.59	0.4808	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			0.00000	1,160.997	15.48	0.5479	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			0.00000	1,023.997	15.48	0.4521	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			0.00000	1,115.286	15.52	0.5334	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			0.00000	1,078.286	15.52	0.4666	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			1.91480		1.91180			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362

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	02/05/2017	Foreign Exchange Option	1.96	Call			354.04100	364.220	16.48	0.3879	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			836.04100	816.220	16.48	0.6121	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			324.59960	333.580	16.61	0.3626	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			906.59960	885.580	16.61	0.6374	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			297.43080	305.269	16.74	0.3384	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			979.43080	957.269	16.74	0.6616	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.87740		1.87880			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.92080		1.92230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			4.89740	3.166	31.05	0.0071	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,816.89740	3,829.166	31.05	0.9929	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			4.79740	2.935	31.42	0.0065	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,916.79740	3,928.935	31.42	0.9935	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			4.70730	2.726	31.80	0.0060	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,016.70730	4,028.726	31.80	0.9940	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			132.68750	129.473	17.89	0.1362	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,509.68750	2,521.473	17.89	0.8638	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			123.78250	121.093	18.01	0.1283	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,600.78250	2,613.093	18.01	0.8717	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			115.49600	113.294	18.13	0.1208	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,692.49600	2,705.294	18.13	0.8792	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.68940		1.68640			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72070		1.71770			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74930		1.74610			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77700		1.77000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2.61920	1.375	36.24	0.0032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,638.61920	4,607.375	36.24	0.9968	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2.23920	1.414	36.96	0.0032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,738.23920	4,707.414	36.96	0.9968	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			2.56870	1.338	35.52	0.0031	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,538.56870	4,507.338	35.52	0.9969	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			143.77040	147.887	20.68	0.1483	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,566.77040	2,540.887	20.68	0.8517	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			135.74580	139.634	20.85	0.1407	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,658.74580	2,632.634	20.85	0.8593	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			128.24340	131.918	21.01	0.1335	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,751.24340	2,724.918	21.01	0.8665	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			358.13840	364.570	19.43	0.2536	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,397.13840	2,371.570	19.43	0.7464	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			342.43200	348.508	19.53	0.2440	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,481.43200	2,455.508	19.53	0.7560	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			373.04660	379.955	19.29	0.2631	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,312.04660	2,286.955	19.29	0.7369	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			0.00000	1,109.099	16.73	0.5406	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			0.00000	1,039.099	16.73	0.4594	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			0.00000	1,067.991	16.82	0.5261	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			0.00000	1,097.991	16.82	0.4739	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			0.00000	1,151.727	16.63	0.5553	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			0.00000	981.727	16.63	0.4447	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12610		0.12580			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12570		0.12550			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12550		0.12520			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12460		0.12000			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	13/03/2017	Foreign Exchange Future			9.41620		9.40870			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.55450		9.54800			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.68660		9.67880			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.81880		9.81000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.62960	0.527	24.71	0.0032	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,681.92960	1,674.327	24.71	0.9968	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.61720	0.517	24.79	0.0031	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,691.91720	1,684.317	24.79	0.9969	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.60500	0.507	24.86	0.0030	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,701.90500	1,694.307	24.86	0.9970	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			32.32280	28.988	16.15	0.0760	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,434.32280	1,424.488	16.15	0.9240	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			31.79330	28.472	16.16	0.0748	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,443.79330	1,433.972	16.16	0.9252	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			32.86220	29.513	16.13	0.0772	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,424.86220	1,415.013	16.13	0.9228	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,051.98710	1,041.492	15.16	0.7610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			149.24040	146.550	15.18	0.2368	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,060.44040	1,049.950	15.18	0.7632	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			152.35380	149.650	15.14	0.2412	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,043.55380	1,033.050	15.14	0.7588	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			150.78710	148.092	15.16	0.2390	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			0.00000	744.733	21.25	0.4576	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			0.00000	757.770	21.22	0.5402	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			0.00000	748.970	21.22	0.4598	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			0.00000	752.027	21.19	0.5381	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			0.00000	753.227	21.19	0.4619	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			0.00000	763.533	21.25	0.5424	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25670		1.25650			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27470		1.27460			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29090		1.29070			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30540		1.31000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,735.00000	1,733.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,835.00000	1,833.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,635.00000	1,633.000		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			1,054.00000	1,053.000		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			1,154.00000	1,153.000		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			1,254.00000	1,253.000		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			793.00000	791.000		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			893.00000	891.000		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			693.00000	691.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	146.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	54.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	46.000		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

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 Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24780		1.24260			0.0000	0.00	0	1,350
QUANTO £On 19/06/2017 Foreign Exchange Future			1.25080		1.24550			0.0000	0.00	0	4,048
QUANTO £On 18/09/2017 Foreign Exchange Future			1.25410		1.24880			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.25780		1.25000			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	5,398
Total QUANTO £ / \$									0.00	0	5,398
QUANTO €On 13/03/2017 Foreign Exchange Future			1.06280		1.06550			0.0000	31,884.00	30	718
QUANTO €On 19/06/2017 Foreign Exchange Future			1.06780		1.07050			0.0000	0.00	0	12,701
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07300		1.07570			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.07870		1.08000			0.0000	0.00	0	0
Total QUANTO € / \$ Future									31,884.00	30	13,419
Total QUANTO € / \$									31,884.00	30	13,419
RAIN On 13/03/2017 Foreign Exchange Future			21,966.11000		21,953.21000			0.0000	0.00	0	0
RAIN On 19/06/2017 Foreign Exchange Future			22,354.36000		22,338.45000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Future			9.24410		9.23410			0.0000	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.41060		9.40220			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			0.57000	0.530	26.17	0.0031	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,766.47000	1,756.430	26.17	0.9969	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			0.55920	0.521	26.24	0.0030	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,776.45920	1,766.421	26.24	0.9970	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			0.58100	0.540	26.09	0.0031	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,756.48100	1,746.440	26.09	0.9969	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			55.64490	54.541	16.51	0.1282	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,173.44490	1,163.941	16.51	0.8718	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			54.75620	53.582	16.52	0.1263	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,182.55620	1,172.982	16.52	0.8737	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			56.54910	55.516	16.50	0.1301	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,164.34910	1,154.916	16.50	0.8699	0.00	0	0
Total SGD / 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 SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.59730		3.56510			0.0000	5,395,950.00	1,500	1,500
TRY / R	On	19/06/2017	Foreign Exchange Future			3.56580		3.53350			0.0000	0.00	0	0
Total TRY / R Future												5,395,950.00	1,500	1,500
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.00820	0.004	32.53	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,304.90820	1,272.704	32.53	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.00740	0.004	32.53	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,314.90740	1,282.704	32.53	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.00910	0.004	32.53	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,294.90910	1,262.704	32.53	0.9999	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			8.23510	9.153	19.29	0.0569	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			744.73510	713.353	19.29	0.9431	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			8.13310	9.098	19.46	0.0562	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			754.63310	723.298	19.46	0.9438	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			8.34100	9.211	19.12	0.0576	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			734.84100	703.411	19.12	0.9424	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												5,395,950.00	1,500	1,500
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32810		1.33110			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29520		1.29800			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26840		1.27050			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.24300		1.25000			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												741,373,792.90	57,268	1,065,628
Total Options												66,352,786.30	158,200	1,823,680
Grand Total:												807,726,579.20	215,468	2,889,308